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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2017
OF THE CONDITION AND AFFAIRS OF THE

Symetra Life Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

Internet Website Address www.symetra.com

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

OFFICERS

President Margaret Alice Meister #
Treasurer Colleen Mary Murphy
Secretary David Seth Goldstein
Chief Financial Officer & Chief Actuary Tommie David Brooks #

OTHER

Michael William Fry, Executive Vice President
Daniel Richard Guilbert, Executive Vice President
Mark Edward Hunt, Executive Vice President
Christine Ann Katzmar Holmes, Senior Vice President

DIRECTORS OR TRUSTEES

Michael William Fry
David Seth Goldstein
Daniel Richard Guilbert
Mark Edward Hunt
Margaret Alice Meister
Hirofumi Miyahara
Masato Naitoh

State of Washington
County of King SS:

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

Margaret Alice Meister
President

Tommie David Brooks
Chief Financial Officer

Colleen Mary Murphy
Treasurer

Subscribed and sworn to before me this
26th day of February, 2018

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.....

SOPHIE HELLMAN
NOTARY PUBLIC
STATE OF WASHINGTON
COMMISSION EXPIRES
08-14-18

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	22,900,223,390		22,900,223,390	21,500,378,573
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	101,135,079		101,135,079	79,949,345
	2.2 Common stocks	858,913,416		858,913,416	818,964,957
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	5,483,231,688		5,483,231,688	4,961,651,797
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ encumbrances)				
	4.2 Properties held for the production of income (less $ encumbrances)				
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ 312,260,536 , Schedule E - Part 1), cash equivalents ($ 1,721 , Schedule E - Part 2) and short-term investments ($, Schedule DA)	312,262,257		312,262,257	267,775,537
6.	Contract loans (including $ premium notes)	55,440,435		55,440,435	58,049,339
7.	Derivatives (Schedule DB)	352,069,958		352,069,958	308,796,574
8.	Other invested assets (Schedule BA)	158,717,570		158,717,570	184,350,992
9.	Receivables for securities	35,988,646		35,988,646	22,886,843
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	30,257,982,439		30,257,982,439	28,202,803,957
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	286,073,656	73,143	286,000,513	278,445,778
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	29,950,438	1,467,701	28,482,737	10,447,833
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	41,104,580		41,104,580	40,946,014
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	17,855,032	200,000	17,655,032	10,830,989
	16.2 Funds held by or deposited with reinsured companies	98,557,346		98,557,346	101,783,042
	16.3 Other amounts receivable under reinsurance contracts	14,346,511		14,346,511	6,424,233
17.	Amounts receivable relating to uninsured plans	202,597		202,597	139,011
18.1	Current federal and foreign income tax recoverable and interest thereon	66,936,668		66,936,668	41,930,924
18.2	Net deferred tax asset	89,788,225	39,888,514	49,899,711	125,188,024
19.	Guaranty funds receivable or on deposit	2,444,570		2,444,570	2,858,326
20.	Electronic data processing equipment and software	15,154,168	15,154,168		
21.	Furniture and equipment, including health care delivery assets ($)	8,035,932	8,035,932		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	1,625,050		1,625,050	11,958,064
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	29,796,005	26,951,707	2,844,298	1,915,284
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	30,959,853,217	91,771,165	30,868,082,052	28,835,671,479
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	5,614,689,501		5,614,689,501	5,453,571,975
28.	Total (Lines 26 and 27)	36,574,542,718	91,771,165	36,482,771,553	34,289,243,454
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)				
2501.	State income tax receivable	2,844,298		2,844,298	1,851,583
2502.	Accounts and notes receivable	12,414,555	12,414,555		
2503.	Other assets	11,558,075	11,558,075		63,701
2598.	Summary of remaining write-ins for Line 25 from overflow page	2,979,077	2,979,077		
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	29,796,005	26,951,707	2,844,298	1,915,284

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 25,446,844,429 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ 396,006 Modco Reserve)	25,446,844,429	23,648,336,989
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	115,118,091	88,287,812
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	1,873,553,639	1,935,612,443
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	30,841,554	27,375,757
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	151,571,089	116,909,324
5.	Policyholders' dividends $ and coupons $ due and unpaid (Exhibit 4, Line 10)		
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ Modco)	3,463	3,537
	6.2 Dividends not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 3,100,410 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	3,863,149	4,066,583
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ 1,526,745 accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act	1,526,745	334,208
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 126,342 ceded	126,342	
	9.4 Interest maintenance reserve (IMR, Line 6)	61,487,649	77,122,128
10.	Commissions to agents due or accrued-life and annuity contracts $ 6,148,879 accident and health $ 10,583,536 and deposit-type contract funds $	16,732,415	13,969,513
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 6)	56,187,151	61,394,052
13.	Transfers to Separate Accounts due or accrued (net) (including $ (2,231,343) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(2,231,343)	(1,521,806)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5)	7,113,014	4,167,001
15.1	Current federal and foreign income taxes, including $ 6,196,060 on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	1,179,980	1,210,588
17.	Amounts withheld or retained by company as agent or trustee	15,769,433	15,147,094
18.	Amounts held for agents' account, including $ 18,943 agents' credit balances	18,943	162,195
19.	Remittances and items not allocated	55,733,500	55,017,276
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	338,050,404	335,880,642
	24.02 Reinsurance in unauthorized and certified ($) companies	4,466,554	
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	4,379,739	
	24.04 Payable to parent, subsidiaries and affiliates	24,189,292	10,000
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans	2,439	228
	24.07 Funds held under coinsurance	139,536,957	123,574,420
	24.08 Derivatives	5,662,357	24,978,565
	24.09 Payable for securities	21,154,693	15,198,430
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	403,173,076	335,423,447
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	28,776,054,754	26,882,660,426
27.	From Separate Accounts Statement	5,487,806,532	5,324,199,074
28.	Total liabilities (Lines 26 and 27)	34,263,861,286	32,206,859,500
29.	Common capital stock	5,000,000	5,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	663,960,292	663,960,292
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	1,549,949,975	1,413,423,662
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 126,882,969 in Separate Accounts Statement)	2,213,910,267	2,077,383,954
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	2,218,910,267	2,082,383,954
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	36,482,771,553	34,289,243,454
	DETAILS OF WRITE-INS		
2501.	Amounts held for the account of others	369,803,017	318,624,373
2502.	Liability for limited partership investments	32,780,164	16,493,094
2503.	Accrued interest on policy claims	586,648	302,471
2598.	Summary of remaining write-ins for Line 25 from overflow page	3,247	3,509
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	403,173,076	335,423,447
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	4,116,221,229	4,421,768,855
2.	Considerations for supplementary contracts with life contingencies		
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	1,239,845,023	1,179,730,484
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	9,959,732	15,014,501
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	15,063,887	15,717,660
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	5,893,766	9,582,233
7.	Reserve adjustments on reinsurance ceded	28,139	23,662
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	59,061,543	60,165,067
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income	19,740,999	17,511,702
9.	Total (Lines 1 to 8.3)	5,465,814,318	5,719,514,164
10.	Death benefits	209,307,803	188,094,629
11.	Matured endowments (excluding guaranteed annual pure endowments)	31,992	89,734
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	336,739,485	350,282,831
13.	Disability benefits and benefits under accident and health contracts	517,153,594	411,919,967
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	1,930,090,715	1,667,832,138
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	94,767,220	98,193,282
18.	Payments on supplementary contracts with life contingencies		
19.	Increase in aggregate reserves for life and accident and health contracts	1,706,154,140	2,363,109,515
20.	Totals (Lines 10 to 19)	4,794,244,949	5,079,522,096
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	294,186,108	283,187,828
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	648,117	532,691
23.	General insurance expenses (Exhibit 2, Line 10, Cols. 1, 2, 3 and 4)	331,769,175	341,794,960
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	40,901,428	36,325,122
25.	Increase in loading on deferred and uncollected premiums	(339,438)	348,562
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(96,615,013)	(78,056,884)
27.	Aggregate write-ins for deductions	5,959,565	5,227,140
28.	Totals (Lines 20 to 27)	5,370,754,891	5,668,881,515
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	95,059,427	50,632,649
30.	Dividends to policyholders	3,389	3,790
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	95,056,038	50,628,859
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(77,044,770)	(2,989,119)
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	172,100,808	53,617,978
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 79,235,142 (excluding taxes of $ (3,055,635) transferred to the IMR)	95,747,801	(10,238,238)
35.	Net income (Line 33 plus Line 34)	267,848,609	43,379,740
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	2,082,383,954	2,081,501,462
37.	Net income (Line 35)	267,848,609	43,379,740
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 9,962,504	85,443,840	47,521,560
39.	Change in net unrealized foreign exchange capital gain (loss)	3,553,797	(4,091,653)
40.	Change in net deferred income tax	(95,832,570)	46,977,453
41.	Change in nonadmitted assets	38,498,537	(18,102,046)
42.	Change in liability for reinsurance in unauthorized and certified companies	(4,466,554)	
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	(106,349,584)	
44.	Change in asset valuation reserve	(2,169,762)	(45,252,402)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	17,553,819	(3,560,418)
47.	Other changes in surplus in Separate Accounts Statement	(17,553,819)	3,560,418
48.	Change in surplus notes		
49.	Cumulative effect of changes in accounting principles		
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in		(7,395,568)
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance		
52.	Dividends to stockholders	(50,000,000)	(80,000,000)
53.	Aggregate write-ins for gains and losses in surplus		17,845,408
54.	Net change in capital and surplus for the year (Lines 37 through 53)	136,526,313	882,492
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	2,218,910,267	2,082,383,954
	DETAILS OF WRITE-INS		
08.301.	Surrender, set-up and administration fees	10,177,351	8,957,813
08.302.	Other revenue	9,563,648	8,553,889
08.303.			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page		
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	19,740,999	17,511,702
2701.	Investment expense on funds withheld	5,959,565	5,227,140
2702.			
2703.			
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	5,959,565	5,227,140
5301.	Ordinary life reserve correction		9,774,170
5302.	Tax credit correction		8,071,238
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)		17,845,408

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	4,098,598,790	4,421,706,963
2.	Net investment income	1,312,844,310	1,251,038,188
3.	Miscellaneous income	108,143,624	84,031,762
4.	Total (Lines 1 through 3)	5,519,586,724	5,756,776,913
5.	Benefit and loss related payments	3,043,022,329	2,713,360,838
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(95,905,476)	(78,568,523)
7.	Commissions, expenses paid and aggregate write-ins for deductions	665,025,084	650,555,538
8.	Dividends paid to policyholders	3,463	3,537
9.	Federal and foreign income taxes paid (recovered) net of $ 61,270,911 tax on capital gains (losses)	24,140,480	(7,154,446)
10.	Total (Lines 5 through 9)	3,636,285,881	3,278,196,944
11.	Net cash from operations (Line 4 minus Line 10)	1,883,300,843	2,478,579,969
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	4,218,623,549	3,066,546,560
	12.2 Stocks	233,694,867	127,004,230
	12.3 Mortgage loans	414,747,359	413,449,934
	12.4 Real estate		
	12.5 Other invested assets	3,692,804	1,861,974
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		
	12.7 Miscellaneous proceeds	210,877,729	88,254,121
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	5,081,636,308	3,697,116,819
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	5,603,668,640	4,621,333,885
	13.2 Stocks	195,856,422	134,810,918
	13.3 Mortgage loans	936,152,252	989,902,374
	13.4 Real estate		
	13.5 Other invested assets	5,070,489	9,146
	13.6 Miscellaneous applications	168,856,958	194,852,159
	13.7 Total investments acquired (Lines 13.1 to 13.6)	6,909,604,761	5,940,908,482
14.	Net increase (decrease) in contract loans and premium notes	(2,551,267)	(1,515,496)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(1,825,417,186)	(2,242,276,167)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock		
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(62,058,804)	(65,948,144)
	16.5 Dividends to stockholders	29,083,222	80,000,000
	16.6 Other cash provided (applied)	77,745,089	74,827,159
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(13,396,937)	(71,120,985)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	44,486,720	165,182,817
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	267,775,537	102,592,720
	19.2 End of year (Line 18 plus Line 19.1)	312,262,257	267,775,537

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

20.0001. Bonds and stocks exchanges and other	554,419,575	269,371,990
20.0002. Mortgage loans - refinances	44,361,929	25,646,812
20.0003. Other invested assets - limited partnership liability	31,282,813	25,278,329
20.0004. Other invested assets - dividend to Parent	20,916,778	
20.0005. Investment expense on funds withheld	5,959,564	5,227,140
20.0006. Bonds interest converted to principal	4,538,198	5,921,637
20.0007. Other miscellaneous invested assets	463,137	366,409
20.0008. Contract loans - interest adjustment to principal	57,636	122,055
20.0009. Share based compensation - capital contribution from Parent		7,395,567

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

		1	2	Ordinary			6	Group		Accident and Health			12
				3	4	5		7	8	9	10	11	
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
1.	Premiums and annuity considerations for life and accident and health contracts	4,116,221,229		387,801,903	2,860,017,336			90,119,587	23,847,083	754,052,013		383,307	
2.	Considerations for supplementary contracts with life contingencies												
3.	Net investment income	1,239,845,023		105,088,419	1,077,601,972	267,632		3,434,469	25,541,453	27,823,841		87,237	
4.	Amortization of Interest Maintenance Reserve (IMR)	9,959,732		844,180	8,656,426	2,150		27,589	205,176	223,510		701	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	15,063,887		10,233,198				4,830,689					
6.	Commissions and expense allowances on reinsurance ceded	5,893,766		5,955,769	(126,051)					64,048			
7.	Reserve adjustments on reinsurance ceded	28,139		28,139									
8.	Miscellaneous Income:												
	8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts	59,061,543		45,607,591	5,851,376			5,149,740	2,452,836				
	8.2 Charges and fees for deposit-type contracts												
	8.3 Aggregate write-ins for miscellaneous income	19,740,999		4,750,755	14,925,036				8,603	56,605			
9.	Totals (Lines 1 to 8.3)	5,465,814,318		560,309,954	3,966,926,095	269,782		103,562,074	52,055,151	782,220,017		471,245	
10.	Death benefits	209,307,803		130,316,401				78,991,402					
11.	Matured endowments (excluding guaranteed annual pure endowments)	31,992		31,992									
12.	Annuity benefits	336,739,485			328,577,613				8,161,872				
13.	Disability benefits and benefits under accident and health contracts	517,153,594		543,688						516,441,738		168,168	
14.	Coupons, guaranteed annual pure endowments and similar benefits												
15.	Surrender benefits and withdrawals for life contracts	1,930,090,715		28,772,763	1,813,747,255			44,543	87,526,154				
16.	Group conversions			149,011				(149,011)					
17.	Interest and adjustments on contract or deposit-type contract funds	94,767,220		2,744,365	87,892,342	76,191		361,570	3,667,224	25,528			
18.	Payments on supplementary contracts with life contingencies												
19.	Increase in aggregate reserves for life and accident and health contracts	1,706,154,140		248,795,368	1,451,779,237	(66,780)		2,192,508	(23,376,473)	26,900,606		(70,326)	
20.	Totals (Lines 10 to 19)	4,794,244,949		411,353,588	3,681,996,447	9,411		81,441,012	75,978,777	543,367,872		97,842	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	294,186,108		110,068,736	103,125,849			10,159,927	992,660	69,838,490		446	
22.	Commissions and expense allowances on reinsurance assumed	648,117		497,122						150,995			
23.	General insurance expenses	331,769,175		82,606,912	120,603,273			26,178,385	7,147,967	95,232,638			
24.	Insurance taxes, licenses and fees, excluding federal income taxes	40,901,428		11,209,319	6,615,929			3,204,860	401,106	19,462,796		7,418	
25.	Increase in loading on deferred and uncollected premiums	(339,438)		(339,438)									
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(96,615,013)		43,570,635	(117,810,004)			(4,230,020)	(18,145,624)				
27.	Aggregate write-ins for deductions	5,959,564		5,959,564									
28.	Totals (Lines 20 to 27)	5,370,754,890		664,926,438	3,794,531,494	9,411		116,754,164	66,374,886	728,052,791		105,706	
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	95,059,428		(104,616,484)	172,394,601	260,371		(13,192,090)	(14,319,735)	54,167,226		365,539	
30.	Dividends to policyholders	3,389		3,389									
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	95,056,039		(104,619,873)	172,394,601	260,371		(13,192,090)	(14,319,735)	54,167,226		365,539	
32.	Federal income taxes incurred (excluding tax on capital gains)	(77,044,770)		(25,870,717)	(56,162,231)	82,525		(3,778,609)	(6,288,457)	14,869,707		103,012	
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	172,100,809		(78,749,156)	228,556,832	177,846		(9,413,481)	(8,031,278)	39,297,519		262,527	
	DETAILS OF WRITE-INS												
08.301.	Surrender, set-up and administration fees	10,177,351		(13,446)	10,143,562				47,235				
08.302.	Other revenue	9,563,648		4,764,201	4,781,474				(38,632)	56,605			
08.303.													
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page												
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	19,740,999		4,750,755	14,925,036				8,603	56,605			
2701.	Investment expense on funds withheld	5,959,564		5,959,564									
2702.													
2703.													
2798.	Summary of remaining write-ins for Line 27 from overflow page												
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	5,959,564		5,959,564									

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

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR

	1	2	Ordinary			6	Group	
			3	4	5		7	8
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)								
1. Reserve December 31, prior year	23,648,336,989		2,210,127,152	20,690,856,632	70,106		21,116,209	726,166,890
2. Tabular net premiums or considerations	3,514,215,470		504,237,251	2,889,345,409			90,119,588	30,513,222
3. Present value of disability claims incurred	2,229		2,229		XXX			
4. Tabular interest	965,833,888		106,476,651	823,425,307	1,012		2,590,707	33,340,211
5. Tabular less actual reserve released	(147,339,973)		193,144	(144,366,959)	(2,027)			(3,164,131)
6. Increase in reserve on account of change in valuation basis	119,183,580			119,183,580				
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve		XXX		XXX	XXX	XXX	XXX	XXX
7. Other increases (net)	(64,628,312)		(5,868,682)	(58,634,488)			(124,821)	(321)
8. Totals (Lines 1 to 7)	28,035,603,871		2,815,167,745	24,319,809,481	69,091		113,701,683	786,855,871
9. Tabular cost	317,422,111		226,732,232		XXX		90,689,879	
10. Reserves released by death	45,294,373		41,420,267	XXX	XXX		3,874,106	XXX
11. Reserves released by other terminations (net)	1,979,521,812		43,985,194	1,841,424,793			58,999	94,052,826
12. Annuity, supplementary contract and disability payments involving life contingencies	343,136,159		536,896	334,375,243	65,766			8,158,254
13. Net transfers to or (from) Separate Accounts	(96,615,013)		43,570,636	(117,810,003)			(4,230,020)	(18,145,626)
14. Total Deductions (Lines 9 to 13)	2,588,759,442		356,245,225	2,057,990,033	65,766		90,392,964	84,065,454
15. Reserve December 31, current year	25,446,844,429		2,458,922,520	22,261,819,448	3,325		23,308,719	702,790,417

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 9,234,904	9,422,213
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 994,788,762	1,001,558,130
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 4,611,207	4,749,690
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	15,736,476	15,670,702
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 259,623,007	260,282,517
4.	Real estate	(d)	
5	Contract loans	2,934,395	2,891,509
6	Cash, cash equivalents and short-term investments	(e)	
7	Derivative instruments	(f) 15,491,571	13,921,295
8.	Other invested assets	(29,420,662)	(29,420,662)
9.	Aggregate write-ins for investment income	3,143,687	2,991,758
10.	Total gross investment income	1,276,143,347	1,282,067,152
11.	Investment expenses		(g) 41,422,822
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 799,307
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		42,222,129
17.	Net investment income (Line 10 minus Line 16)		1,239,845,023
	DETAILS OF WRITE-INS		
0901.	Misc investment income	3,143,687	2,991,758
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)	3,143,687	2,991,758
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		

(a) Includes $ 22,643,844 accrual of discount less $ 75,719,126 amortization of premium and less $ 29,111,517 paid for accrued interest on purchases.

(b) Includes $ accrual of discount less $ 214,266 amortization of premium and less $ paid for accrued dividends on purchases.

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

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

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

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

(g) Includes $ 3,118,236 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	(1,150,792)	(2,493,177)	(3,643,969)		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	15,378,276	(15,930,672)	(552,396)	(129,958)	67,663,135
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)					
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	30,623,692	(208,255)	30,415,437	65,345,340	1,124,153
2.21	Common stocks of affiliates				1,894,323	
3.	Mortgage loans	175,000		175,000		
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments					
7.	Derivative instruments	90,244,568	62,097,300	152,341,868	22,697,225	(61,602,512)
8.	Other invested assets	(4,083,222)	(8,319,832)	(12,403,054)	5,599,415	
9.	Aggregate write-ins for capital gains (losses)		(80,325)	(80,325)		
10.	Total capital gains (losses)	131,187,522	35,065,039	166,252,561	95,406,345	7,184,776
	DETAILS OF WRITE-INS					
0901.	Foreign exchange settlement gain/loss		(80,325)	(80,325)		
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)		(80,325)	(80,325)		

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

	1	2	Ordinary		5	Group		Accident and Health			11
			3	4		6	7	8	9	10	Aggregate of All Other Lines of Business
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	
FIRST YEAR (other than single)											
1. Uncollected	24,755,867		497,335	(1,595,947)		2,266,758		23,587,721			
2. Deferred and accrued	2,928,509		790,752	1,404,940		1,167,033		(434,216)			
3. Deferred , accrued and uncollected:											
3.1 Direct	27,155,640		801,600			2,825,966		23,528,074			
3.2 Reinsurance assumed	41,222							41,222			
3.3 Reinsurance ceded	(487,514)		(486,487)	191,007		(607,825)		415,791			
3.4 Net (Line 1 + Line 2)	27,684,376		1,288,087	(191,007)		3,433,791		23,153,505			
4. Advance	1,247,464		21,736			123,433		1,102,295			
5. Line 3.4 - Line 4	26,436,912		1,266,351	(191,007)		3,310,358		22,051,210			
6. Collected during year:											
6.1 Direct	711,995,744		227,006,401	223,408,306		31,637,311	1,878,251	228,065,475			
6.2 Reinsurance assumed	887,461							887,461			
6.3 Reinsurance ceded	11,448,943		360,782			3,032,896		8,055,265			
6.4 Net	701,434,262		226,645,619	223,408,306		28,604,415	1,878,251	220,897,671			
7. Line 5 + Line 6.4	727,871,174		227,911,970	223,217,299		31,914,773	1,878,251	242,948,881			
8. Prior year (uncollected + deferred and accrued - advance)	13,250,626		1,046,952			2,233,680		9,969,994			
9. First year premiums and considerations:											
9.1 Direct	722,666,390		226,665,779	223,408,306		33,033,804	1,878,251	237,680,250			
9.2 Reinsurance assumed	907,995							907,995			
9.3 Reinsurance ceded	8,953,839		(199,239)	191,007		3,352,712		5,609,359			
9.4 Net (Line 7 - Line 8)	714,620,546		226,865,018	223,217,299		29,681,092	1,878,251	232,978,886			
SINGLE											
10. Single premiums and considerations:											
10.1 Direct	2,626,314,387		4,552,095	2,621,029,546			732,746				
10.2 Reinsurance assumed											
10.3 Reinsurance ceded											
10.4 Net	2,626,314,387		4,552,095	2,621,029,546			732,746				
RENEWAL											
11. Uncollected	4,141,518		(6,944,907)	12,857		2,193,004		8,880,564			
12. Deferred and accrued	22,536,493		20,534,965			2,441,771		(440,243)			
13. Deferred, accrued and uncollected:											
13.1 Direct	35,466,540		21,637,939	56,877		3,835,598		9,936,126			
13.2 Reinsurance assumed	3,248							3,248			
13.3 Reinsurance ceded	8,791,778		8,047,881	44,020		(799,177)		1,499,054			
13.4 Net (Line 11 + Line 12)	26,678,010		13,590,058	12,857		4,634,775		8,440,320			
14. Advance	2,615,685		466,780			150,790		1,998,115			
15. Line 13.4 - Line 14	24,062,325		13,123,278	12,857		4,483,985		6,442,205			
16. Collected during year:											
16.1 Direct	862,091,987		213,497,128	16,577,229		66,473,454	21,236,087	543,896,696		411,393	
16.2 Reinsurance assumed	9,730			4,960		4,770					
16.3 Reinsurance ceded	91,251,577		56,174,938	808,589		5,254,444		28,985,520		28,086	
16.4 Net	770,850,140		157,322,190	15,773,600		61,223,780	21,236,087	514,911,176		383,307	
17. Line 15 + Line 16.4	794,912,465		170,445,468	15,786,457		65,707,765	21,236,087	521,353,381		383,307	
18. Prior year (uncollected + deferred and accrued - advance)	19,626,171		14,060,679	15,967		5,269,270		280,255			
19. Renewal premiums and considerations:											
19.1 Direct	861,310,946		214,042,298	16,559,100		67,331,244	21,236,087	541,730,824		411,393	
19.2 Reinsurance assumed	12,978			4,960		4,770		3,248			
19.3 Reinsurance ceded	86,037,628		57,657,509	793,569		6,897,518		20,660,946		28,086	
19.4 Net (Line 17 - Line 18)	775,286,296		156,384,789	15,770,491		60,438,496	21,236,087	521,073,126		383,307	
TOTAL											
20. Total premiums and annuity considerations:											
20.1 Direct	4,210,291,723		445,260,172	2,860,996,952		100,365,048	23,847,084	779,411,074		411,393	
20.2 Reinsurance assumed	920,973			4,960		4,770		911,243			
20.3 Reinsurance ceded	94,991,467		57,458,270	984,576		10,250,230		26,270,305		28,086	
20.4 Net (Lines 9.4 + 10.4 + 19.4)	4,116,221,229		387,801,902	2,860,017,336		90,119,588	23,847,084	754,052,012		383,307	

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

		1	2	Ordinary		5	Group		Accident and Health			11
				3	4		6	7	8	9	10	
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business
	DIVIDENDS AND COUPONS APPLIED (included in Part 1)											
21.	To pay renewal premiums	259		259								
22.	All other	198		198								
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED											
23.	First year (other than single):											
	23.1 Reinsurance ceded	(100,743)		5,278	(126,342)				20,321			
	23.2 Reinsurance assumed	47,907							47,907			
	23.3 Net ceded less assumed	(148,650)		5,278	(126,342)				(27,586)			
24.	Single:											
	24.1 Reinsurance ceded											
	24.2 Reinsurance assumed	497,121		497,121								
	24.3 Net ceded less assumed	(497,121)		(497,121)								
25.	Renewal:											
	25.1 Reinsurance ceded	5,994,509		5,950,491	291				43,727			
	25.2 Reinsurance assumed	103,089							103,089			
	25.3 Net ceded less assumed	5,891,420		5,950,491	291				(59,362)			
26.	Totals:											
	26.1 Reinsurance ceded (Page 6, Line 6)	5,893,766		5,955,769	(126,051)				64,048			
	26.2 Reinsurance assumed (Page 6, Line 22)	648,117		497,121					150,996			
	26.3 Net ceded less assumed	5,245,649		5,458,648	(126,051)				(86,948)			
	COMMISSIONS INCURRED (direct business only)											
27.	First year (other than single)	162,957,635		87,844,347	49,798,172		3,148,850	8,686	22,157,580			
28.	Single	43,268,465		337,703	42,926,097			4,665				
29.	Renewal	81,484,143		21,886,686	4,014,612		7,011,077	890,413	47,680,909		446	
30.	Deposit-type contract funds	6,475,865			6,386,969			88,896				
31.	Totals (to agree with Page 6, Line 21)	294,186,108		110,068,736	103,125,850		10,159,927	992,660	69,838,489		446	

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6
		1	Accident and Health		4		
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Total
1.	Rent	8,404,870		3,399,704		631,406	12,435,980
2.	Salaries and wages	118,958,687		48,032,985		12,233,103	179,224,775
3.11	Contributions for benefit plans for employees	25,409,201		10,269,612		4,416,994	40,095,807
3.12	Contributions for benefit plans for agents						
3.21	Payments to employees under non-funded benefit plans						
3.22	Payments to agents under non-funded benefit plans						
3.31	Other employee welfare	2,212,465		892,883		79,752	3,185,100
3.32	Other agent welfare						
4.1	Legal fees and expenses	1,090,657		438,108		290,376	1,819,141
4.2	Medical examination fees	2,659,816	3,326	1,073,060		263,440	3,999,642
4.3	Inspection report fees	113,993		45,989		64,968	224,950
4.4	Fees of public accountants and consulting actuaries	2,049,467		823,255			2,872,722
4.5	Expense of investigation and settlement of policy claims	409,170		164,360			573,530
5.1	Traveling expenses	5,207,380		2,115,576		453,516	7,776,472
5.2	Advertising	7,765,266		3,630,040		2,067	11,397,373
5.3	Postage, express, telegraph and telephone	2,766,652		1,121,962		134,589	4,023,203
5.4	Printing and stationery	2,478,965		1,002,456		30,282	3,511,703
5.5	Cost or depreciation of furniture and equipment	1,480,750		598,094		53,826	2,132,670
5.6	Rental of equipment	736,046		296,946			1,032,992
5.7	Cost or depreciation of EDP equipment and software	10,504,073		4,239,639		225,714	14,969,426
6.1	Books and periodicals	2,014,645		812,820		1,602,696	4,430,161
6.2	Bureau and association fees	979,294		395,224		16,169	1,390,687
6.3	Insurance, except on real estate	1,237,651		499,311			1,736,962
6.4	Miscellaneous losses						
6.5	Collection and bank service charges	1,022,603		412,553			1,435,156
6.6	Sundry general expenses						
6.7	Group service and administration fees	9,707,558		6,300,318			16,007,876
6.8	Reimbursements by uninsured plans			(4,805,876)			(4,805,876)
7.1	Agency expense allowance						
7.2	Agents' balances charged off (less $ recovered)	23,997		9,681			33,678
7.3	Agency conferences other than local meetings	1,129,417		484,036			1,613,453
9.1	Real estate expenses						
9.2	Investment expenses not included elsewhere	(23,778)				20,566,428	20,542,650
9.3	Aggregate write-ins for expenses	28,197,690		12,976,577		357,496	41,531,763
10.	General expenses incurred	236,536,535	3,326	95,229,313		41,422,822	(a) 373,191,996
11.	General expenses unpaid December 31, prior year	39,798,034		16,609,853		4,986,165	61,394,052
12.	General expenses unpaid December 31, current year	36,962,033		15,160,330		4,064,788	56,187,151
13.	Amounts receivable relating to uninsured plans, prior year					2,340,726	2,340,726
14.	Amounts receivable relating to uninsured plans, current year						
15.	General expenses paid during year (Lines 10+11-12-13+14)	239,372,536	3,326	96,678,836		40,003,473	376,058,171
	DETAILS OF WRITE-INS						
09.301.	Consulting Fees	27,316,068		11,034,472		357,174	38,707,714
09.302.	Miscellaneous	206,680		83,382		250	290,312
09.303.	Amortization of Goodwill			1,586,428			1,586,428
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page	674,942		272,295		72	947,309
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	28,197,690		12,976,577		357,496	41,531,763

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

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

		Insurance			4	5
		1	2	3 All Other Lines of		
		Life	Accident and Health	Business	Investment	Total
1.	Real estate taxes					
2.	State insurance department licenses and fees	2,041,124	753,974		245	2,795,343
3.	State taxes on premiums	9,421,319	15,033,861			24,455,180
4.	Other state taxes, including $ 1,557,132 for employee benefits	1,557,132	575,192		36,469	2,168,793
5.	U.S. Social Security taxes	7,657,851	2,828,745		759,243	11,245,839
6.	All other taxes	753,787	278,442		3,350	1,035,579
7.	Taxes, licenses and fees incurred	21,431,213	19,470,214		799,307	41,700,734
8.	Taxes, licenses and fees unpaid December 31, prior year	1,851,694	2,315,307			4,167,001
9.	Taxes, licenses and fees unpaid December 31, current year	5,532,557	1,580,457			7,113,014
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	17,750,350	20,205,064		799,307	38,754,721

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1 Life	2 Accident and Health
1.	Applied to pay renewal premiums	259	
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions	197	
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4	456	
6.	Paid in cash	410	
7.	Left on deposit	2,597	
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8	3,463	
10.	Amount due and unpaid		
11.	Provision for dividends or refunds payable in the following calendar year	3,463	
12.	Terminal dividends		
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contracts not included in Line 13		
15.	Total Lines 10 through 14	3,463	
16.	Total from prior year	3,537	
17.	Total dividends or refunds (Lines 9 + 15 - 16)	3,389	
	DETAILS OF WRITE-INS		
0801.			
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page		
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001.	1941 CSO CRVM 3.0% CNF ALB (58-62, 73-96)	57,375		57,375		
0100002.	1941 CSO CRVM 3.0% CRF ALB (58-63)	123,448		123,448		
0100003.	1941 CSO NLP 2.5% CNF ALB (58-66)	84,251		84,251		
0100004.	1941 CSO NLP 2.5% CRF ALB (57-62)	52,842		52,842		
0100005.	1980 CSO NLP 4.0% CNF ALB (89-04)	3,345,467		3,345,467		
0100006.	1958 CET CRVM 3.0% CNF ALB (67-76)	150,468		150,468		
0100007.	1958 CET CRVM 3.5% CNF ALB (75-83)	98,212		98,212		
0100008.	1958 CET CRVM 4.0% CNF ALB (80-87)	106,144		106,144		
0100009.	1958 CET NLP 3.0% CNF ALB (62-84)	78,843		78,843		
0100010.	1958 CET NLP 3.5% CNF ALB (76-79)	2,790		2,790		
0100011.	1941 CSO NLP 3.0% CNF ALB (57-63)	2,045,600		2,045,600		
0100012.	1958 CSO CRVM 2.5% CNF ALB (63-67)	15,247		15,247		
0100013.	1941 CSO NLP 3.0% CRF ALB (58-63)	512,280		512,280		
0100014.	1958 CSO CRVM 3.0% CNF ALB (61-81)	11,523,534		11,523,534		
0100015.	1958 CSO CRVM 3.0% CRF ALB (68-04)	237,418		237,418		
0100016.	1958 CSO CRVM 3.5% CNF ALB (75-83)	5,000,191		5,000,191		
0100017.	1958 CSO CRVM 3.5% CRF ALB (78-79)	51,725		51,725		
0100018.	1958 CSO CRVM 4.0% CNF ALB (80-95)	3,431,476		3,431,476		
0100019.	1958 CSO CRVM 4.5% CRF ALB (95-05)	12,373,254		12,373,254		
0100020.	1958 CSO CRVM 5.0% CRF ALB (93-94)	7,639,710		7,639,710		
0100021.	1958 CSO CRVM 5.5% CRF ALB (82, 87-89, 91-92)	20,793,963		20,793,963		
0100022.	1958 CSO CRVM 6.0% CRF ALB (83-86)	24,821,528		24,821,528		
0100023.	1958 CSO NLP 4.0% CRF ALB (79-89)	39,597		39,597		
0100024.	1958 CSO CRVM 5.5% CNF ALB (80-84)	56,429		56,429		
0100025.	1958 CSO CRVM 4.0% CRF ALB (80-87)	167,050		167,050		
0100026.	1958 CSO NLP 3.0% CNF ALB (62-04)	14,128,056		14,128,056		
0100027.	1958 CSO NLP 3.0% CRF ALB (64-83)	2,463,945		2,463,945		
0100028.	1958 CSO NLP 3.5% CNF ALB (68-81)	3,418,652		3,418,652		
0100029.	1958 CSO NLP 3.5% CRF ALB (75-79)	167,997		167,997		
0100030.	1958 CET NLP 4.0% CNF ALB (78-98)	31,217		31,217		
0100031.	1958 CSO FPT 3.5% CRF ALB (83)	2		2		
0100032.	1958 CSO NLP 4.0% CNF ALB (71-04)	20,419,025		20,419,025		
0100033.	1980 CSO CRVM 3.0% CRF ALB (64-07)	2,143		2,143		
0100034.	1981 CSO CRVM 3.5% CRF ALB (16)	3		3		
0100035.	1980 CSO CRVM 4.0% CRF ALB (2006-2012)	32,991,770		30,261,259		2,730,511
0100036.	1980 CSO CRVM 4.0% CNF ALB (92-09)	8,813,776		8,813,776		
0100037.	1980 CSO CRVM 4.5% CRF ALB (1995-2005)	952,447,892		952,447,892		
0100038.	1980 CSO CRVM 4.5% CNF ALB (95-05)	287,972,121		287,972,121		
0100039.	1980 CSO CRVM 4.75% CNF ALB (99-04)	506,789		506,789		
0100040.	1980 CSO CRVM 5.0% CRF ALB (93-94)	35,388,429		35,388,429		
0100041.	1980 CSO CRVM 5.0% CNF ALB (93-94)	900,127		900,127		
0100042.	1980 CSO CRVM 5.25% CNF ALB (98-98)	165,114		165,114		
0100043.	1980 CSO CRVM 5.5% CRF ALB (87-92)	129,357,528		129,357,528		
0100044.	1980 CSO CRVM 5.5% CNF ALB (85-98)	1,563,305		1,563,305		
0100045.	1980 CSO CRVM 6.0% CRF ALB (84-86)	58,155,990		58,155,990		
0100046.	1980 CSO CRVM 6.0% CNF ALB (85-88)	351,545		351,545		
0100047.	1980 CET CRVM 4.0% CNF ALB (85-07)	33,109		33,109		
0100048.	2001 CSO CRVM 3.5% CNF ALB (13-NB)	38,794,194		38,794,194		
0100049.	2001 CSO CRVM 3.5% CNF ANB (2013-NB)	679,967,379		679,967,379		
0100050.	2001 CSO CRVM 3.5% CRF ALB (2013-NB)	69,367,890		69,367,890		
0100051.	2001 CSO CRVM 4.0% CNF ALB (06-12)	117,402,600		117,402,600		
0100052.	2001 CSO CRVM 4.0% CNF ANB (11-12)	5,777,486		5,777,486		
0100053.	2001 CSO CRVM 4.0% CRF ALB (08-12)	167,502,267		167,502,267		
0100054.	GIR - 58 CSO - 3.5%	22,083		22,083		
0100055.	Group Conversion Mortality 1959-1967 Inter Co Experience - 4.0%	25,380		25,380		
0100056.	Group Conversion Mortality 1959-1967 Inter Co Experience - 4.5%	90,898		90,898		
0100057.	Group Conversion Mortality 1968-1977 Inter Co Experience - 5.0%	131		131		
0100058.	Unearned Premium	18,094		18,094		
0199997.	Totals (Gross)	2,721,055,779		2,718,325,268		2,730,511
0199998.	Reinsurance ceded	417,360,702		417,360,702		
0199999.	Life Insurance: Totals (Net)	2,303,695,077		2,300,964,566		2,730,511
0200001.	Deferred - Sinking Fund - 3.5% (64-76)	1,971,068	XXX	1,971,068	XXX	
0200002.	Deferred - 1963 Exp. Proj - 4.75% (77-84,86-87)	55,873,949	XXX	55,873,949	XXX	
0200003.	Deferred - 1963 Exp. Proj - 5.75% (74,76-84)	152,435,689	XXX		XXX	152,435,689
0200004.	Deferred - 1963 Exp. Proj - 6.00% (77-84)	2,655,255	XXX		XXX	2,655,255
0200005.	Deferred - 1971 IAM - 4.00% (77-80)	177,547	XXX	177,547	XXX	
0200006.	Deferred - 1971 IAM - 4.50% (80-81,,83-86)	3,241,582	XXX	3,241,582	XXX	
0200007.	Deferred - 1971 IAM - 5.00% (87)	442,400	XXX	442,400	XXX	
0200008.	Deferred - 1971 IAM - 5.25% (94,96-99)	326,309	XXX	326,309	XXX	
0200009.	Deferred - 1971 IAM - 5.50% (93)	14,427	XXX	14,427	XXX	
0200010.	Deferred - 1971 IAM - 6.00% (92)	46,467	XXX	46,467	XXX	
0200011.	Deferred - 1971 IAM - 6.25% (87.90-91)	1,479,788	XXX	1,479,788	XXX	
0200012.	Deferred - 1971 IAM - 6.50% (89)	564,430	XXX	564,430	XXX	
0200013.	Deferred - 1971 IAM - 6.75% (86,88)	1,421,796	XXX	1,421,796	XXX	
0200014.	Deferred - 1983 a - 3.75% (77,79-NB)	294,550,287	XXX	221,019,334	XXX	73,530,953
0200015.	Deferred - 1983 a - 4.00% (13,NB)	459,945	XXX		XXX	459,945
0200016.	Deferred - 1983 a - 4.25% (76-13,15-16)	49,051,036	XXX	48,379,831	XXX	671,205
0200017.	Deferred - 1983 a - 4.50% (90,10,12)	661,854	XXX	30,598	XXX	631,256
0200018.	Deferred - 1983 a - 4.75% (80-81,85-03,05,14-15)	234,490,834	XXX	198,078,652	XXX	36,412,182
0200019.	Deferred - 1983 a - 5.00% (08)	49,670	XXX	49,670	XXX	
0200020.	Deferred - 1983 a - 5.25% (94,96-00,11)	44,510,692	XXX	43,672,424	XXX	838,268
0200021.	Deferred - 1983 a - 5.50% (93-94,96-97,10)	65,028,141	XXX	64,103,000	XXX	925,141
0200022.	Deferred - 1983 a - 5.75% (85-07)	369,029,386	XXX	31,202,849	XXX	337,826,537
0200023.	Deferred - 1983 a - 6.00% (85-91,92-93,95-96,08)	31,914,291	XXX	30,173,330	XXX	1,740,961
0200024.	Deferred - 1983 a - 6.25% (90-92,98)	46,684,260	XXX	46,684,260	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200025. Deferred - 1983 a - 6.50% (87,89-90,98,09)	22,421,277	XXX	22,264,633	XXX	156,644
0200026. Deferred - 1983 a - 6.75% (88,91)	14,522,184	XXX	14,522,184	XXX	
0200027. Deferred - 1983 a - 7.00% (88-89)	35,649,345	XXX	35,649,345	XXX	
0200028. Deferred - 1983 a - 7.25% (86)	829,456	XXX	829,456	XXX	
0200029. Deferred - IAM 2000 - 3.50% (13)	22,390	XXX	22,390	XXX	
0200030. Deferred - IAM 2000 - 3.75% (81-82,90-91,94-04,12-14)	2,374,760,095	XXX	2,374,760,095	XXX	
0200031. Deferred - IAM 2000 - 4.00% (12,14)	2,466,588,459	XXX	2,466,588,459	XXX	
0200032. Deferred - IAM 2000 - 4.25% (10-11)	1,300,199,748	XXX	1,300,199,748	XXX	
0200033. Deferred - IAM 2000 - 4.50% (05-08,10-11)	843,266,102	XXX	843,266,102	XXX	
0200034. Deferred - IAM 2000 - 4.75% (03-04,07-08)	649,824,583	XXX	649,824,583	XXX	
0200035. Deferred - IAM 2000 - 5.00% (98-99,03,09)	805,089,880	XXX	805,089,880	XXX	
0200036. Deferred - IAM 2000 - 5.25% (98,01-02)	3,889,886	XXX	3,889,886	XXX	
0200037. Deferred - IAM 2000 - 5.50% (00-02)	114,227,369	XXX	114,227,369	XXX	
0200038. Deferred - IAR 2012 - 3.50% (15,NB)	1,561,706,953	XXX	1,561,706,953	XXX	
0200039. Deferred - IAR 2012 - 3.75% (15-NB)	6,209,954,437	XXX	6,209,954,437	XXX	
0200040. Deferred - IAR 2012 - 4.00% (16)	1,068,074,881	XXX	1,068,074,881	XXX	
0200041. Progressive Annuity - 3.50% (75-77)	303,269	XXX	303,269	XXX	
0200042. Immediate - 1971 IAM - 4.14% (98)	178,489	XXX		XXX	178,489
0200043. Immediate - 1971 IAM - 4.75% (98)	68	XXX		XXX	68
0200044. Immediate - 1971 IAM - 5.50% (80-81)	3,468,185	XXX	3,468,185	XXX	
0200045. Immediate - 1971 IAM - 6.25% (98)	156,677	XXX		XXX	156,677
0200046. Immediate - 1971 IAM - 6.84% (84)	16,415,079	XXX	16,415,079	XXX	
0200047. Immediate - 1971 IAM - 7.50% (80-81,84)	27,534,365	XXX	27,534,365	XXX	
0200048. Immediate - 1971 IAM - 7.75% (83)	8,247,277	XXX	8,247,277	XXX	
0200049. Immediate - 1971 IAM - 8.75% (82)	11,169,118	XXX	11,169,118	XXX	
0200050. Immediate - 1971 IAM - 9.75% (83-84)	6,328,645	XXX	6,328,645	XXX	
0200051. Immediate - 1971 IAM - 10.75% (83-84)	5,600,667	XXX	5,600,667	XXX	
0200052. Immediate - 1971 IAM - 11.25% (82-84)	33,304,921	XXX	33,304,921	XXX	
0200053. Immediate - 1971 IAM - 12.50% (82)	986,785	XXX	986,785	XXX	
0200054. Immediate - 1971 IAM - 13.25% (82)	7,430,467	XXX	7,430,467	XXX	
0200055. Immediate - 1983 a - 2.40% (08)	8,941,790	XXX	8,941,790	XXX	
0200056. Immediate - 1983 a - 4.00% (11,13)	4,629,075	XXX	4,629,075	XXX	
0200057. Immediate - 1983 a - 4.25% (05-07,10,12)	34,899,351	XXX	34,899,351	XXX	
0200058. Immediate - 1983 a - 4.50% (04,08,11)	640,748	XXX	640,748	XXX	
0200059. Immediate - 1983 a - 4.75% (98-99,03,05-06,)	1,935,171	XXX	1,935,171	XXX	
0200060. Immediate - 1983 a - 5.00% (94,96,02,04,08,11)	60,086,963	XXX	60,086,963	XXX	
0200061. Immediate - 1983 a - 5.25% (93,97,00-01,05-06,10)	86,989,103	XXX	86,989,103	XXX	
0200062. Immediate - 1983 a - 5.50% (95,99,04,07-09)	33,454,227	XXX	33,454,227	XXX	
0200063. Immediate - 1983 a - 5.75% (92,)	1,592,396	XXX	1,592,396	XXX	
0200064. Immediate - 1983 a - 6.00% (87,90-91,01,03,09)	129,985,972	XXX	129,985,972	XXX	
0200065. Immediate - 1983 a - 6.25% (88-89,98-00)	184,157,849	XXX	184,157,849	XXX	
0200066. Immediate - 1983 a - 6.50% (86,94,02)	319,158,012	XXX	319,158,012	XXX	
0200067. Immediate - 1983 a - 6.75% (96-97,01)	337,148,332	XXX	337,148,332	XXX	
0200068. Immediate - 1983 a - 6.84% (85-93,95,00)	1,711,049,585	XXX	1,711,049,585	XXX	
0200069. Immediate - 1983 a - 7.00% (93,00)	20,597,160	XXX	20,597,160	XXX	
0200070. Immediate - 1983 a - 7.25% (87,95)	23,515,590	XXX	23,515,590	XXX	
0200071. Immediate - 1983 a - 7.50% (85)	31,259,713	XXX	31,259,713	XXX	
0200072. Immediate - 1983 a - 7.75% (87,92)	19,255,451	XXX	19,255,451	XXX	
0200073. Immediate - 1983 a - 8.00% (86-87)	26,674,451	XXX	26,674,451	XXX	
0200074. Immediate - 1983 a - 8.25% (90-91)	75,716,539	XXX	75,716,539	XXX	
0200075. Immediate - 1983 a - 8.75% (86,88-89)	174,740,952	XXX	174,740,952	XXX	
0200076. Immediate - 1983 a - 9.25% (86)	36,327,150	XXX	36,327,150	XXX	
0200077. Immediate - 1983 a - 9.50% (85)	12,012,252	XXX	12,012,252	XXX	
0200078. Immediate - 1983 a - 10.50% (85)	6,815,214	XXX	6,815,214	XXX	
0200079. Immediate - 1983 a - 11.00% (85)	20,953,615	XXX	20,953,615	XXX	
0200080. Immediate - A-1949 Mod 60 - 3.50% (75-79)	29,243	XXX	29,243	XXX	
0200081. Immediate - IAM 2000 - 3.50% (13)	629,529	XXX	629,529	XXX	
0200082. Immediate - IAM 2000 - 3.75% (12-14)	6,077,082	XXX	6,077,082	XXX	
0200083. Immediate - IAM 2000 - 4.00% (11-14)	40,759,182	XXX	40,759,182	XXX	
0200084. Immediate - IAM 2000 - 4.25% (05-07,10,12,14)	26,118,638	XXX	26,118,638	XXX	
0200085. Immediate - IAM 2000 - 4.50% (0408,11,14)	61,044,612	XXX	61,044,612	XXX	
0200086. Immediate - IAM 2000 - 4.75% (98-99,03,05-06,09-11)	7,119,982	XXX	7,119,982	XXX	
0200087. Immediate - IAM 2000 - 5.00% (02,04,07-08,10-11)	33,848,706	XXX	33,848,706	XXX	
0200088. Immediate - IAM 2000 - 5.25% (00-01,05-07,10)	60,828,819	XXX	60,828,819	XXX	
0200089. Immediate - IAM 2000 - 5.50% (99,04,07-09)	81,379,735	XXX	81,379,735	XXX	
0200090. Immediate - IAM 2000 - 5.75% (09)	9,891,899	XXX	9,891,899	XXX	
0200091. Immediate - IAM 2000 - 6.00% (01,03,09)	54,978,271	XXX	54,978,271	XXX	
0200092. Immediate - IAM 2000 - 6.25% (98-00)	671,254	XXX	671,254	XXX	
0200093. Immediate - IAM 2000 - 6.50% (02)	4,108,781	XXX	4,108,781	XXX	
0200094. Immediate - IAM 2000 - 6.75% (01)	1,668,822	XXX	1,668,822	XXX	
0200095. Immediate - IAM 2000 - 7.00% (00)	2,165,759	XXX	2,165,759	XXX	
0200096. Immediate - IAR 2012 - 3.50% (15)	67,200	XXX	67,200	XXX	
0200097. Immediate - IAR 2012 - 3.75% (15,17)	55,931,844	XXX	55,931,844	XXX	
0200098. Immediate - IAR 2012 - 4.00% (15-16)	136,152,267	XXX	136,152,267	XXX	
0200099. Immediate - GAM94 - 4.75% (98-99)	235,248	XXX		XXX	235,248
0200100. Immediate - GAM94 - 5.50% (99)	40,361	XXX		XXX	40,361
0200101. Immediate - GAM94 - 6.25% (98-99)	93,890,277	XXX		XXX	93,890,277
0299997. Totals (Gross)	22,989,406,332	XXX	22,286,621,176	XXX	702,785,156
0299998. Reinsurance ceded	27,974,634	XXX	27,974,634	XXX	
0299999. Annuities: Totals (Net)	22,961,431,698	XXX	22,258,646,542	XXX	702,785,156
0300001. Supplementary Contracts w/life Gross	3,326		3,326		
0399997. Totals (Gross)	3,326		3,326		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0399998. Reinsurance ceded					
0399999. SCWLC: Totals (Net)	3,326		3,326		
0400001. Unearned Premium	245,587		245,587		
0499997. Totals (Gross)	245,587		245,587		
0499998. Reinsurance ceded					
0499999. Accidental Death Benefits: Totals (Net)	245,587		245,587		
0500001. 1952 Period 2 - 1958 CSO 3%	225,538		225,538		
0500002. 2001 CSO CRVM 3.5% CNF ALB (13-16)	33,156		33,156		
0500003. 2001 CSO CRVM 4.0% CNF ALB (06-12)	188,795		188,795		
0500004. 2001 CSO CRVM 3.5% CNF ANB (16-NB)	6,483		6,483		
0500005. 1958 CSO CRVM 3.0% CNF ALB (70-75)	25		25		
0500006. 1958 CSO CRVM 3.5% CNF ALB (76-81)	517		517		
0500007. 1958 CSO CRVM 4.0% CNF ALB (80-85)	574		574		
0500008. 1958 CSO NLP 3.0% CNF ALB (65-79, 83-83)	198		198		
0500009. 1958 CSO NLP 3.5% CNF ALB (77-79)	413		413		
0500010. 1958 CSO NLP 4.0% CNF ALB (78-04)	9,468		9,468		
0500011. 1980 CSO CRVM 4.0% CNF ALB (06-08)	3,444		3,444		
0500012. 1980 CSO CRVM 4.5% CNF ALB (95-05)	689,051		689,051		
0500013. 1980 CSO CRVM 4.75% CNF ALB (99-03)	300		300		
0500014. 1980 CSO CRVM 5.0% CNF ALB (93-94)	12,486		12,486		
0500015. 1980 CSO CRVM 5.25% CNF ALB (98)	33		33		
0500016. 1980 CSO CRVM 5.5% CNF ALB (87-92)	25,522		25,522		
0500017. 1980 CSO CRVM 6.0% CNF ALB (85-87)	4,008		4,008		
0500018. 1980 CSO NLP 4.0% CNF ALB (89-03)	2,759		2,759		
0599997. Totals (Gross)	1,202,770		1,202,770		
0599998. Reinsurance ceded					
0599999. Disability-Active Lives: Totals (Net)	1,202,770		1,202,770		
0600001. 1952 INTERCO DISA - 3.0% (62-NB)	7,286,197		7,286,197		
0600002. 1980 CSO CRVM 4.5% (95 - 97)	41,890				41,890
0600003. 1980 CSO CRVM 5.0% (93)	13,365				13,365
0600004. 1980 CSO CRVM 5.5% (89 - 91)	21,745				21,745
0600005. 2005 GTL PW 3.5% (70-84, 13-17)	10,937,352				10,937,352
0600006. 2005 GTL PW 4.% (06-12)	359,965				359,965
0600007. 2005 GTL PW 4.5% (95-05)	1,488,403				1,488,403
0600008. 2005 GTL PW 5.% (93-94)	302,707				302,707
0600009. 2005 GTL PW 5.5% (87-92)	314,485				314,485
0600010. 2005 GTL PW 6.% (85-86)	85,236				85,236
0600011. Unreported Claims Estimate (16-17)	5,875,000				5,875,000
0699997. Totals (Gross)	26,726,345		7,286,197		19,440,148
0699998. Reinsurance ceded	354,544				354,544
0699999. Disability-Disabled Lives: Totals (Net)	26,371,801		7,286,197		19,085,604
0700001. For excess of valuation net premiums over corresponding gross premiums on respective policies, computed according to the standard of valuation required by this state.	202,339,322		200,849,707		1,489,615
0700002. For non-deduction of deferred fractional premiums or return of premiums at the death of the insured.	1,780,561		1,780,561		
0700003. AG 32 Reserve for Immediate Payment of Claims	7,192,723		7,189,734		2,989
0700004. Extra Mortality on Substandard Policies	1,120,680		1,120,680		
0700005. GIR - Extra Mortality on GIR options	456,254		456,254		
0700006. Cash Value Enhancement	5,501,072		5,501,072		
0700007. Interest on Suspense and Holding Accounts	72,373		72,373		
0700008. AG 43 Aggregate Reinsurance Excess	3,105,795		3,100,534		5,261
0799997. Totals (Gross)	221,568,780		220,070,915		1,497,865
0799998. Reinsurance ceded	67,674,610		67,674,610		
0799999. Miscellaneous Reserves: Totals (Net)	153,894,170		152,396,305		1,497,865
9999999. Totals (Net) - Page 3, Line 1	25,446,844,429		24,720,745,293		726,099,136

EXHIBIT 5 - INTERROGATORIES

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

1.2 If not, state which kind is issued.

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

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

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

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

5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.
The loan interest spread is 2.5%, which is the difference between the rate charged and the rate credited on loans under the contract. We do not issue loans with rates higher than 8%. The interest rate is fixed over the period of the loan and cannot be changed.

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? ..... Yes [X] No [ ]
6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $ 883,313,569
6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: ..... $ 1,068,464,663
Attach statement of methods employed in their valuation.

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

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

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? ..... Yes [ ] No [X]
9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $
9.2 State the amount of reserves established for this business: ..... $
9.3 Identify where the reserves are reported in the blank:

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

1	Valuation Basis		4
	2	3	Increase in Actuarial Reserve Due to Change
Description of Valuation Class	Changed From	Changed To	
Immediate Annuities, Issued in 1983	{10.00%,10.50%,10.00%,8.50%,7.00%}	{11.25%,11.25%,10.75%,9.75%,7.75%}	(1,742,952)
SABSCO or SNL owned Structured Settlements, Issued in 1990	{7.75%,7.75%,7.50%,6.75%,5.50%}	{6.84%,6.84%,6.84%,6.84%,6.00%}	15,637,337
Other Immediate Annuities, Issued in 1990	{7.75%,7.75%,7.50%,6.75%,5.50%}	{8.25%,8.25%,8.00%,7.25%,6.00%}	(2,566,153)
SABSCO or SNL owned Structured Settlements, Issued in 1994	{5.50%,5.50%,5.50%,5.00%,4.00%}	{6.50%,6.50%,6.50%,6.00%,5.00%}	(25,974,243)
Other Immediate Annuities, Issued in 1994	{5.50%,5.50%,5.50%,5.00%,4.00%}	{6.50%,6.50%,6.50%,6.00%,5.00%}	(3,037,766)
SABSCO or SNL owned Structured Settlements, Issued in 2000	{6.25%,6.25%,6.00%,5.50%,4.50%}	{6.84%,6.84%,6.75%,6.25%,5.25%}	(17,847,184)
Other Immediate Annuities, Issued in 2000	{6.25%,6.25%,6.00%,5.50%,4.50%}	{7.00%,7.00%,6.75%,6.25%,5.25%}	(939,056)
SABSCO or SNL owned Structured Settlements, Issued in 2012	{3.25%,3.25%,3.25%,3.25%,3.25%}	{4.25%,4.25%,4.25%,4.00%,3.75%}	(5,340,599)
Other Immediate Annuities, Issued in 2012	{3.25%,3.25%,3.25%,3.25%,3.25%}	{4.25%,4.25%,4.25%,4.00%,3.75%}	(2,307,824)
SABSCO or SNL owned Structured Settlements, Issued in 2013	{3.25%,3.25%,3.25%,3.25%,3.25%}	{4.00%,4.00%,3.75%,3.75%,3.50%}	(108,961)
Other Immediate Annuities, Issued in 2013	{3.25%,3.25%,3.25%,3.25%,3.25%}	{4.00%,4.00%,3.75%,3.75%,3.50%}	(3,107,958)
Immediate Annuities, Issued in 2014	{3.25%,3.25%,3.25%,3.25%,3.25%}	{4.50%,4.50%,4.25%,4.00%,3.75%}	(6,366,199)
Immediate Annuities, Issued in 2015	{3.50%,3.50%,3.50%,3.50%,3.50%}	{4.00%,4.00%,4.00%,3.75%,3.50%}	(2,825,630)
Immediate Annuities, Issued in 2016	{3.50%,3.50%,3.50%,3.50%,3.50%}	{4.00%,4.00%,4.00%,4.00%,3.75%}	(2,555,393)
SABSCO or SNL owned Structured Settlements, all other issue years	prescribed interest rates	min(6.84%,prescribed interest rates)	183,467,113
Immediate Annuities, Issued 2009+	Not reserving for return of premium upon death for policies with cash refund option	Reserving for return of premium upon death for policies with cash refund option	15,165,164
Fixed Indexed Annuities with Enhanced Death Benefit	GMDB 1994 Best Estimate Mortality	2012 IAR Prescribed Mortality	(10,938,596)

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

1	Valuation Basis		4
	2	3	Increase in Actuarial Reserve Due to Change
Description of Valuation Class	Changed From	Changed To	
Fixed Indexed Annuities	Guaranteed caps and margins, used in the Black Scholes calculation for renewal option values, vary by fund	Guaranteed caps and margins, used in the Black Scholes calculation for renewal option values, vary by product	(9,427,519)
0199999. Subtotal (Page 7, Line 6)	XXX	XXX	119,183,580
Immediate Annuities, Issued in 1983	{10.00%,10.50%,10.00%,8.50%,7.00%}	{11.25%,11.25%,10.75%,9.75%,7.75%}	(231,953)
SABSCO or SNL owned Structured Settlements, Issued in 1990	{7.75%,7.75%,7.50%,6.75%,5.50%}	{6.84%,6.84%,6.84%,6.84%,6.00%}	2,892,916
Other Immediate Annuities, Issued in 1990	{7.75%,7.75%,7.50%,6.75%,5.50%}	{8.25%,8.25%,8.00%,7.25%,6.00%}	(598,189)
SABSCO or SNL owned Structured Settlements, Issued in 1994	{5.50%,5.50%,5.50%,5.00%,4.00%}	{6.50%,6.50%,6.50%,6.00%,5.00%}	(3,723,677)
Other Immediate Annuities, Issued in 1994	{5.50%,5.50%,5.50%,5.00%,4.00%}	{6.50%,6.50%,6.50%,6.00%,5.00%}	(317,646)
SABSCO or SNL owned Structured Settlements, Issued in 2000	{6.25%,6.25%,6.00%,5.50%,4.50%}	{6.84%,6.84%,6.75%,6.25%,5.25%}	(6,959,163)
Other Immediate Annuities, Issued in 2000	{6.25%,6.25%,6.00%,5.50%,4.50%}	{7.00%,7.00%,6.75%,6.25%,5.25%}	(310,567)
SABSCO or SNL owned Structured Settlements, Issued in 2012	{3.25%,3.25%,3.25%,3.25%,3.25%}	{4.25%,4.25%,4.25%,4.00%,3.75%}	(1,130,804)
Other Immediate Annuities, Issued in 2012	{3.25%,3.25%,3.25%,3.25%,3.25%}	{4.25%,4.25%,4.25%,4.00%,3.75%}	(1,483,990)
SABSCO or SNL owned Structured Settlements, Issued in 2013	{3.25%,3.25%,3.25%,3.25%,3.25%}	{4.00%,4.00%,3.75%,3.75%,3.50%}	(21,230)
Other Immediate Annuities, Issued in 2013	{3.25%,3.25%,3.25%,3.25%,3.25%}	{4.00%,4.00%,3.75%,3.75%,3.50%}	(1,967,634)
SABSCO or SNL owned Structured Settlements, Issued in 2014	{3.25%,3.25%,3.25%,3.25%,3.25%}	{4.50%,4.50%,4.25%,4.00%,3.75%}	(12,513)
Other Immediate Annuities, Issued in 2014	{3.25%,3.25%,3.25%,3.25%,3.25%}	{4.50%,4.50%,4.25%,4.00%,3.75%}	(5,603,740)
SABSCO or SNL owned Structured Settlements, Issued in 2015	{3.50%,3.50%,3.50%,3.50%,3.50%}	{4.00%,4.00%,4.00%,3.75%,3.50%}	(1,008)
Other Immediate Annuities, Issued in 2015	{3.50%,3.50%,3.50%,3.50%,3.50%}	{4.00%,4.00%,4.00%,3.75%,3.50%}	(2,490,965)
SABSCO or SNL owned Structured Settlements, Issued in 2016	{3.50%,3.50%,3.50%,3.50%,3.50%}	{4.00%,4.00%,4.00%,4.00%,3.75%}	(1,190)
Other Immediate Annuities, Issued in 2016	{3.50%,3.50%,3.50%,3.50%,3.50%}	{4.00%,4.00%,4.00%,4.00%,3.75%}	(3,101,480)
SABSCO or SNL owned Structured Settlements, all other issue years	prescribed interest rates	min(6.84%,prescribed interest rates)	12,228,838
0399999. Subtotal	XXX	XXX	(12,833,996)
9999999 - Total (Column 4, only)			106,349,584

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS

		1	2	3	4	Other Individual Contracts				
						5	6	7	8	9
		Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
	ACTIVE LIFE RESERVE									
1.	Unearned premium reserves	71,395	1,136				70,259			
2.	Additional contract reserves (a)	4,640,303	3,371,066				1,269,237			
3.	Additional actuarial reserves-Asset/Liability analysis									
4.	Reserve for future contingent benefits									
5.	Reserve for rate credits	1,526,745	1,526,745							
6.	Aggregate write-ins for reserves									
7.	Totals (Gross)	6,238,443	4,898,947				1,339,496			
8.	Reinsurance ceded	30,834	1,964				28,870			
9.	Totals (Net)	6,207,609	4,896,983				1,310,626			
	CLAIM RESERVE									
10.	Present value of amounts not yet due on claims	153,140,045	152,199,180				940,865			
11.	Additional actuarial reserves-Asset/Liability analysis									
12.	Reserve for future contingent benefits									
13.	Aggregate write-ins for reserves									
14.	Totals (Gross)	153,140,045	152,199,180				940,865			
15.	Reinsurance ceded	42,702,818	42,153,341				549,477			
16.	Totals (Net)	110,437,227	110,045,839				391,388			
17.	TOTAL (Net)	116,644,836	114,942,822				1,702,014			
18.	TABULAR FUND INTEREST	2,155,918	2,103,404				52,514			
	DETAILS OF WRITE-INS									
0601.										
0602.										
0603.										
0698.	Summary of remaining write-ins for Line 6 from overflow page									
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)									
1301.										
1302.										
1303.										
1398.	Summary of remaining write-ins for Line 13 from overflow page									
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)									

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

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	1,935,627,224		1,815,415,472	11,913,357	295,419	108,002,976
2. Deposits received during the year	195,201,498		187,613,207	2,634,391	2,597	4,951,303
3. Investment earnings credited to the account	89,246,134		84,824,970	550,577	20,244	3,850,343
4. Other net change in reserves	(12,833,996)		(12,833,996)			
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	333,673,566		318,137,458	1,825,168	9,365	13,701,575
8. Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	1,873,567,294		1,756,882,195	13,273,157	308,895	103,103,047
10. Reinsurance balance at the beginning of the year	(14,781)		(14,781)			
11. Net change in reinsurance assumed	(3,575)		(3,575)			
12. Net change in reinsurance ceded	(4,701)		(4,701)			
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(13,655)		(13,655)			
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	1,873,553,639		1,756,868,540	13,273,157	308,895	103,103,047

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1	2	Ordinary			6	Group		Accident and Health		
				3	4	5		7	8	9	10	11
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:												
	1.1 Direct											
	1.2 Reinsurance assumed											
	1.3 Reinsurance ceded											
	1.4 Net											
2. In course of settlement:												
2.1 Resisted	2.11 Direct											
	2.12 Reinsurance assumed											
	2.13 Reinsurance ceded											
	2.14 Net			(b)	(b)		(b)	(b)				
2.2 Other	2.21 Direct	56,955,380		16,975,000				6,745,044		33,235,336		
	2.22 Reinsurance assumed											
	2.23 Reinsurance ceded	9,526,505		4,054,585				484,790		4,987,130		
	2.24 Net	47,428,875		(b) 12,920,415	(b)		(b)	(b) 6,260,254		(b) 28,248,206	(b)	(b)
3. Incurred but unreported:												
	3.1 Direct	143,189,370		3,756,000				8,798,651		130,504,719		130,000
	3.2 Reinsurance assumed	267,302		8,000						259,302		
	3.3 Reinsurance ceded	8,472,903						901,766		7,571,137		
	3.4 Net	134,983,769		(b) 3,764,000	(b)		(b)	(b) 7,896,885		(b) 123,192,884	(b)	(b) 130,000
4. TOTALS	4.1 Direct	200,144,750		20,731,000				15,543,695		163,740,055		130,000
	4.2 Reinsurance assumed	267,302		8,000						259,302		
	4.3 Reinsurance ceded	17,999,408		4,054,585				1,386,556		12,558,267		
	4.4 Net	182,412,644	(a)	(a) 16,684,415				(a) 14,157,139		151,441,090		130,000

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

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

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements During the Year:											
1.1 Direct	1,139,512,627		203,510,751	328,591,240			82,104,919	8,161,872	516,912,240		231,605
1.2 Reinsurance assumed	1,969,799		687,787				87,195		1,194,817		
1.3 Reinsurance ceded	109,707,925		61,278,980	13,626			7,799,756		40,550,326		65,237
1.4 Net	(d) 1,031,774,501		142,919,558	328,577,614			74,392,358	8,161,872	477,556,731		166,368
2. Liability December 31, current year from Part 1:											
2.1 Direct	200,144,750		20,731,000				15,543,695		163,740,055		130,000
2.2 Reinsurance assumed	267,302		8,000						259,302		
2.3 Reinsurance ceded	17,999,408		4,054,585				1,386,556		12,558,267		
2.4 Net	182,412,644		16,684,415				14,157,139		151,441,090		130,000
3. Amounts recoverable from reinsurers December 31, current year	17,855,031		12,684,411				1,161,398		4,005,432		3,790
4. Liability December 31, prior year:											
4.1 Direct	159,016,171		24,566,696				9,736,907		124,582,568		130,000
4.2 Reinsurance assumed	155,520		6,000						149,520		
4.3 Reinsurance ceded	14,886,610		5,842,551				1,091,295		7,952,764		
4.4 Net	144,285,081		18,730,145				8,645,612		116,779,324		130,000
5. Amounts recoverable from reinsurers December 31, prior year	11,185,846		2,702,667				248,915		8,228,674		5,590
6. Incurred Benefits											
6.1 Direct	1,180,641,206		199,675,055	328,591,240			87,911,707	8,161,872	556,069,727		231,605
6.2 Reinsurance assumed	2,081,581		689,787				87,195		1,304,599		
6.3 Reinsurance ceded	119,489,908		69,472,758	13,626			9,007,500		40,932,587		63,437
6.4 Net	1,063,232,879		130,892,084	328,577,614			78,991,402	8,161,872	516,441,739		168,168

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

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 31,992 in Line 1.1, $ 31,992 in Line 1.4.
$ 31,992 in Line 6.1, and $ 31,992 in Line 6.4.

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

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

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks			
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans			
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)			
9.	Receivables for securities		2,484	2,484
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)		2,484	2,484
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued	73,143	68,197	(4,946)
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	1,467,701	1,133,096	(334,605)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers	200,000	354,857	154,857
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts		706,185	706,185
17.	Amounts receivable relating to uninsured plans			
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset	39,888,514	74,026,053	34,137,539
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	15,154,168	15,871,586	717,418
21.	Furniture and equipment, including health care delivery assets	8,035,932	4,777,650	(3,258,282)
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates			
24.	Health care and other amounts receivable			
25.	Aggregate write-ins for other than invested assets	26,951,707	33,329,594	6,377,887
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	91,771,165	130,269,702	38,498,537
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	91,771,165	130,269,702	38,498,537
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)			
2501.	Accounts and notes receivable	12,414,555	13,019,232	604,677
2502.	Other assets	11,558,075	12,214,728	656,653
2503.	Intangible assets	2,979,077	4,565,505	1,586,428
2598.	Summary of remaining write-ins for Line 25 from overflow page		3,530,129	3,530,129
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	26,951,707	33,329,594	6,377,887

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

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

Companies domiciled in the state of Iowa prepare their statutory-basis financial statements in accordance with the National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* (NAIC SAP), subject to any deviations prescribed or permitted by the Department. No differences exist in the prescribed or permitted practices that result in a material effect on surplus as of December 31, 2017 or 2016.

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

Under Iowa Bulletin 06-01, the Department allows insurance companies to record the change in the fair value of derivative instruments purchased to hedge indexed products in the Summary of Operations to be consistent with how the change in indexed product reserves are recorded. The Company elected to adopt Iowa Bulletin 06–01 effective January 1, 2017 (See Note 8). There is no impact to surplus.

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

	SSAP#	F/S Page	F/S Line#	For the Year Ended December 31, 2017	2016
Net Income - Iowa Basis (Page 4, Line 35, Columns 1 & 2)				$ 267,848,609	$ 43,379,740
State Prescribed Practices that increase/(decrease) NAIC SAP:	N/A	N/A	N/A	—	—
State Permitted Practices that increase/(decrease) NAIC SAP:	86	4	34	62,097,300	—
Net Income - NAIC SAP				$ 205,751,309	$ 43,379,740

				As of December 31, 2017	2016
Statutory Surplus - Iowa Basis (Page 3, Line 38, Columns 1 & 2)				$ 2,218,910,267	$ 2,082,383,954
State Prescribed Practices that increase/(decrease) NAIC SAP:	N/A	N/A	N/A	—	—
State Permitted Practices that increase/(decrease) NAIC SAP:	86	3	35	—	—
Statutory Surplus - NAIC SAP				$ 2,218,910,267	$ 2,082,383,954

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

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

C. Accounting Policy

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

NOTES TO FINANCIAL STATEMENTS

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

(1) Short-term investments are stated at amortized cost.

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

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

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

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

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

(6) Loan-backed bonds and structured securities, for which the collection of all contractual cash flows is probable, are reported at amortized cost using the retrospective methodology consistently applied by type of security, except for those in or near default, which are reported at the lower of amortized cost or fair value. The retrospective methodology changes both the yield and the asset balance so that the expected future cash flows produce a return on the investment equal to the return now expected over the life of the investment as measured from the date of acquisition.

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

(8) Investments in limited partnerships consist primarily of investments in affordable housing projects, historic and solar tax credit investments that provide tax benefits. These investments are initially recorded at the present value of future contributions, which are considered unconditional and legally binding. Amortization for affordable housing project investments is based on the proportion of tax benefits received in the current year to total estimated tax benefits to be allocated to the Company. Amortization of historic and solar tax credit investments is recorded over time as partnership losses are allocated to the Company. Impairment losses are recorded for historic and solar investments when the carrying value of the investment exceeds the present value of remaining benefits. Affordable housing investments are impaired in a similar manner, but only after it has been determined that future tax benefits will not be received as expected.

Investments in limited partnerships also include hedge funds which are recorded based on the underlying audited GAAP equity of the investee.

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

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

(11) Liabilities for losses and loss/claim adjustment expense for specific medical stop-loss policies, aggregate medical stop-loss policies, and limited benefit medical, are calculated using a gross premium valuation method. Assumptions and adequacy are reviewed periodically. For group disability income, the liabilities for losses and loss/claim adjustment expense are calculated by either using a gross premium valuation method, or on a seriatim basis using tabular methods and discounted for interest, with assumptions reviewed on an annual basis.

NOTES TO FINANCIAL STATEMENTS

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

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

(13) The Company has no pharmaceutical rebate receivables.

D. Going Concern

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

2. Accounting Changes and Correction of Errors

Accounting changes

During 2017, the Company elected to adopt Iowa Bulletin 06–01 effective January 1, 2017. See Note 1.A for details. There were no accounting changes for the year ended December 31, 2016.

Correction of errors

There were no corrections of errors for the year ended December 31, 2017.

During 2016, the Company discovered an error in the calculation of universal life reserves which resulted in an overstatement of reserves as of December 31, 2015. As of January 1, 2016, the Company made a correction to decrease life reserves and increase surplus by $9,774,171.

During 2016, the Company discovered an error in its accounting for investments in certain tax credit investments resulting in an understatement of net investment income. As of January 1, 2016, the Company made a correction to increase net investment income and surplus by $8,071,238.

3. Business Combinations and Goodwill

Not applicable

4. Discontinued Operations

Not applicable

NOTES TO FINANCIAL STATEMENTS

5. Investments

A. Mortgage Loans

(1) The maximum and minimum lending rates for commercial mortgage loans made during 2017 were 7.50% and 3.58%, respectively. The maximum and minimum lending rates for commercial mortgage loans made during 2016 were 6.45% and 3.48%, respectively.

(2) The maximum percentage of any one loan to value at origination was 90.2% and 77.4% for loans funded during the years ended December 31, 2017 and 2016, respectively.

(3) As of December 31, 2017 and 2016, there were no taxes, assessments or amounts advanced not included in the mortgage loan total.

(4) Age Analysis of Mortgage Loans:

	Commercial		
	Insured	All Other	Total
a. Current Year			
1. Recorded Investment (All)			
(a) Current	$ —	$ 5,483,231,688	$ 5,483,231,688
(b) 30-59 Days Past Due	—	—	—
(c) 60-89 Days Past Due	—	—	—
(d) 90-179 Days Past Due	—	—	—
(e) 180+ Days Past Due	—	—	—
2. Accruing Interest 90-179 Days Past Due			
(a) Recorded Investment	—	—	—
(b) Interest Accrued	—	—	—
3. Accruing Interest 180+ Days Past Due			
(a) Recorded Investment	—	—	—
(b) Interest Accrued	—	—	—
4. Interest Reduced			
(a) Recorded Investment	—	1,674,910	1,674,910
(b) Number of Loans	—	1	1
(c) Percent Reduced	—	1.40%	1.40%
b. Prior Year			
1. Recorded Investment (All)			
(a) Current	$ —	$ 4,961,651,797	$ 4,961,651,797
(b) 30-59 Days Past Due	—	—	—
(c) 60-89 Days Past Due	—	—	—
(d) 90-179 Days Past Due	—	—	—
(e) 180+ Days Past Due	—	—	—
2. Accruing Interest 90-179 Days Past Due			
(a) Recorded Investment	—	—	—
(b) Interest Accrued	—	—	—
3. Accruing Interest 180+ Days Past Due			
(a) Recorded Investment	—	—	—
(b) Interest Accrued	—	—	—
4. Interest Reduced			
(a) Recorded Investment	—	23,001,543	23,001,543
(b) Number of Loans	—	9	9
(c) Percent Reduced	—	1.10%	1.10%

NOTES TO FINANCIAL STATEMENTS

(5) Investment in Impaired Loans With or Without Allowance for Credit Losses:

	Commercial			
	Insured	All Other	Total	
a. Current Year				
1. With Allowance for Credit Losses	$ —	$ —	$ —	
2. No Allowance for Credit Losses	—	—	—	
b. Prior Year				
1. With Allowance for Credit Losses	$ —	$ —	$ —	
2. No Allowance for Credit Losses	—	711,702	711,702	

(6) Investment in Impaired Loans – Average Recorded Investment, Interest Income Recognized, Recorded Investment on Nonaccrual Status and Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting:

	Commercial		
	Insured	All Other	Total
a. Current Year			
1. Average Recorded Investment	$ —	$ 410,841	$ 410,841
2. Interest Income Recognized	—	8,208	8,208
3. Recorded Investments on Nonaccrual Status	—	—	—
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	—	10,716	10,716
b. Prior Year			
1. Average Recorded Investment	$ —	$ 727,204	$ 727,204
2. Interest Income Recognized	—	43,798	43,798
3. Recorded Investments on Nonaccrual Status	—	—	—
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	—	43,892	43,892

(7) The Company had no allowance for credit losses as of December 31, 2017 or 2016.

(8) The Company had no loans derecognized as a result of foreclosure as of December 31, 2017 and 2016.

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

B. Debt Restructuring

		2017	2016
(1)	Total recorded investment in restructured loans, as of December 31	$ 3,878,107	$ 711,702
(2)	Realized capital losses related to these loans	—	—
(3)	Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructuring	292,333	—

(4) See Note 5.A.(8)

C. Reverse Mortgages

The Company has no investments in reverse mortgages.

D. Loan-Backed Securities

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

(2) The Company did not recognize other-than-temporary impairments (OTTI) for loan-backed and structured securities due to the intent to sell or inability to hold for the year ended December 31, 2017.

NOTES TO FINANCIAL STATEMENTS

(3) As of December 31, 2017 the Company did not hold any investments in loan-backed and structured securities for which OTTI has been recognized where the present value of cash flows expected to be collected is less than the amortized cost of the security.

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

a. The aggregate related amount of unrealized losses:		
1. Less than 12 months	$	6,195,395
2. 12 months or longer		1,592,736

b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 months	$	385,909,776
2. 12 months or longer		72,972,800

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

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

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

The Company has no investments in repurchase agreements or securities lending transactions.

F. - I. Repurchase Agreements and/or Securities Lending Transactions

The Company has no investments in repurchase agreements or securities lending transactions.

J. Real Estate

The Company has no investment in real estate as of December 31, 2017 and 2016.

NOTES TO FINANCIAL STATEMENTS

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

(1) The Company's limited partnership interests related to LIHTC as of December 31, 2017, are as follows:

LIHTC Investment	Remaining Years of Unexpired Credits*	Remaining Required Holding Period
Alliant Tax Credit Fund 60	8 Years	9 Years
Alliant Tax Credit Fund 74	10 Years	12 Years
Boston Financial Institutional Tax Credits XXX	2 Years	10 Years
Boston Financial Institutional Tax Credits XXXII	5 Years	10 Years
Centerline Corporate Partners XXI, LP	0 Years	1 Years
Centerline Corporate Partners XXX, LP	4 Years	5 Years
Centerline Corporate Partners XXXV, LP	5 Years	6 Years
Centerline Housing Partnership XI LP	5 Years	10 Years
Countryside Corporate Tax Credits XIX LP	6 Years	8 Years
Countryside Corporate Tax Credits XX LP	6 Years	10 Years
CREA Corporate Tax Credit Fund XXXVII	5 Years	10 Years
Garnet LIHTC Fund XVII LLC (c/o Aegon)	3 Years	8 Years
Hunt Capital Partners Tax Credit Fund 11	3 Years	5 Years
Hunt Capital Partners Tax Credit Fund 2011-1	7 Years	9 Years
Hunt Capital Partners Tax Credit Fund 2011-2, LP	2 Years	3 Years
Hunt Capital Partners Tax Credit Fund 2012-1	4 Years	6 Years
PNC MultiFamily Capital Institutional Fund XXXV	7 Years	10 Years
Sterling Corporate Tax Credit Fund 51	5 Years	9 Years

* Does not include carryforward provisions in IRC Section 39.

NOTES TO FINANCIAL STATEMENTS

The Company's limited partnership interests related to LIHTC as December 31, 2016, are as follows:

LIHTC Investment	Remaining Years of Unexpired Credits*	Remaining Required Holding Period
Alliant Tax Credit Fund 60	9 Years	10 Years
Alliant Tax Credit Fund 74	11 Years	13 Years
Boston Financial Institutional Tax Credits XXX	3 Years	11 Years
Boston Financial Institutional Tax Credits XXXII	6 Years	11 Years
Centerline Corporate Partners XXI, LP	1 Year	2 Years
Centerline Corporate Partners XXX, LP	5 Years	6 Years
Centerline Corporate Partners XXXV, LP	6 Years	7 Years
Countryside Corporate Tax Credits XIX LP	7 Years	9 Years
Countryside Corporate Tax Credits XX LP	7 Years	11 Years
CREA Corporate Tax Credit Fund XXXVII	6 Years	11 Years
Hunt Capital Partners Tax Credit Fund 11	4 Years	6 Years
Hunt Capital Partners Tax Credit Fund 2011-1	8 Years	10 Years
Hunt Capital Partners Tax Credit Fund 2011-2, LP	3 Years	4 Years
Hunt Capital Partners Tax Credit Fund 2012-1	5 Years	7 Years
PNC MultiFamily Capital Institutional Fund XXXV	8 Years	11 Years
Sterling Corporate Tax Credit Fund 51	6 Years	10 Years
USA Institutional Tax Credit Fund LXXII, LP	6 Years	9 Years
USA Tax Credit Stimulus Fund LP	10 Years	11 Years

* Does not include carryforward provisions in IRC Section 39.

(2) The Company recognized LIHTC tax benefits of $34,219,770 and $38,567,525 during the years ended December 31, 2017 and 2016, respectively.

(3) The Company had LIHTC investments of $132,974,775 and $135,472,639 as of December 31, 2017 and 2016, respectively.

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

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

(6) The Company recognized impairment losses of $2,482,097 related to investments in LIHTC during the year ended December 31, 2017 due to the decrease in the tax deductions related to the corporate tax rate decrease from 35% to 21% as a result of the 2017 Tax Act. The Company recognized no impairment losses related to investments in LIHTC during the year ended December 31, 2016.

(7) The Company had no write–downs or reclassifications due to forfeiture or ineligibility of tax credits during the years ended December 31, 2017 and 2016, respectively.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets (Including Pledged)

(1) Restricted Assets Including Pledged

Restricted Asset Category	Gross (Admitted and Nonadmitted) Restricted							Current Year			
	Current Year					6	7	8	9	Percentage	
	1	2	3	4	5					10	11
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	—%	—%
b. Collateral held under security lending agreements	—	—	—	—	—	—	—	—	—	—	—
c. Subject to repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
d. Subject to reverse repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
e. Subject to dollar repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—	—	—	—	—
g. Placed under option contract	—	—	—	—	—	—	—	—	—	—	—
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	—	—	—	—	—	—	—	—	—
i. FHLB capital stock	—	—	—	—	—	—	—	—	—	—	—
j. On deposit with states	6,867,621	—	—	—	6,867,621	6,857,886	9,735	—	6,867,621	0.02	0.02
k. On deposit with other regulatory bodies	—	—	—	—	—	—	—	—	—	—	—
l. Pledged collateral to FHLB (including assets backing funding agreements)	—	—	—	—	—	—	—	—	—	—	—
m. Pledged as collateral not captured in other categories	33,856,528	—	—	—	33,856,528	30,262,033	3,594,495	—	33,856,528	0.09	0.09
n. Other restricted assets	—	—	—	—	—	—	—	—	—	—	—
o. Total Restricted Assets	$ 40,724,149	$ —	$ —	$ —	$ 40,724,149	$ 37,119,919	$ 3,604,230	$ —	$ 40,724,149	0.11%	0.11%

NOTES TO FINANCIAL STATEMENTS

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

Description of Assets	Gross (Admitted and Nonadmitted) Restricted								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted and Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
1 5/8% Due 11/15/2022 MN15	$ 33,856,528	$ —	$ —	$ —	$ 33,856,528	$ 28,272,148	$ 5,584,380	$ 33,856,528	0.09%	0.09%
2 1/8% Due 6/30/2021 JD31	—	—	—	—	—	1,989,885	(1,989,885)	—	—	—
Total (c)	$ 33,856,528	$ —	$ —	$ —	$ 33,856,528	$ 30,262,033	$ 3,594,495	$ 33,856,528	0.09%	0.09%

(3) Detail of Other Restricted Assets – None

(4) Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements

Collateral Assets	1 Book/Adjusted Carrying Value (BACV)	2 Fair Value	3 % of BACV to Total Assets (Admitted and Nonadmitted) *	4 % of BACV to Total Admitted Assets **
a. Cash	$ 338,787,264	$ 338,787,264	1.09%	1.10%
b. Schedule D, Part 1	—	—	—	—
c. Schedule D, Part 2, Section 1	—	—	—	—
d. Schedule D, Part 2, Section 2	—	—	—	—
e. Schedule B	—	—	—	—
f. Schedule A	—	—	—	—
g. Schedule BA, Part 1	—	—	—	—
h. Schedule DL, Part 1	—	—	—	—
i. Other	—	—	—	—
j. Total Collateral Assets	$ 338,787,264	$ 338,787,264	1.09%	1.10%

* Column 1 divided by Asset Page, Line 26 *(Column 1)

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

		1 Amount	2 % of Liability to Total Liabilities *
k.	Recognized Obligation to Return Collateral Asset	$ 344,084,886	1.20%

* Column 1 divided by Liability Page, Line 26 (Column 1)

M. Working Capital Finance Investments

Not applicable

NOTES TO FINANCIAL STATEMENTS

N. Offsetting and Netting of Assets and Liabilities

(1) Assets	Gross Amounts Recognized	Amounts Offset	Net Amounts Presented as Assets
Swaps	$ 87,610,863	$ —	$ 87,610,863
Forwards	53,224	—	53,224
Futures	2,564,326	—	2,564,326
Options	261,841,545	—	261,841,545
Total Assets	$ 352,069,958	$ —	$ 352,069,958

(2) Liabilities	Gross Amounts Recognized	Amounts Offset	Net Amounts Presented as Liabilities
Swaps	$ 4,110,360	$ —	$ 4,110,360
Forwards	5,196	—	5,196
Futures	16,428	—	16,428
Options	1,530,373	—	1,530,373
Total Liabilities	$ 5,662,357	$ —	$ 5,662,357

The company does not offset derivative assets and liabilities.

O. Structured Notes

Not applicable

P. 5* Securities

The Company's NAIC designated 5* securities by investment type as of December 31, 2017 and 2016, are as follows:

Investment	Number of 5* Securities		Aggregate Book Adjusted Carrying Value		Aggregate Fair Value	
	2017	2016	2017	2016	2017	2016
(1) Bonds - amortized cost	—	2	$ —	$ 21,566,533	$ —	$ 20,121,102
(2) Loan-backed & Structured Securities - amortized cost	1	1	30,348	31,876	26,971	78,880
(3) Preferred stock - amortized cost	—	—	—	—	—	—
(4) Preferred stock - fair value	—	—	—	—	—	—
(5) Total	1	3	$ 30,348	$ 21,598,409	$ 26,971	$ 20,199,982

Q. Short Sales

Not applicable

R. Prepayment Penalty and Acceleration Fees

	For the Year Ended December 31, 2017	
	General Account	Separate Account
(1) Number of CUSIPs	103	12
(2) Aggregate Amount of Investment	$ 35,001,825	$ 4,828,955

6. Joint Ventures, Partnerships and Limited Liability Companies

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

B. The Company recognized impairment losses related to tax credit investments, other than LIHTC of $5,837,735 and $8,271,328 for the years ended December 31, 2017 and 2016, respectively.

NOTES TO FINANCIAL STATEMENTS

7. Investment Income

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

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

B. Investment income due and accrued excluded from surplus was $73,143 and $68,197 as of December 31, 2017 and 2016, respectively.

8. Derivative Instruments

A. B. and C.

The Company uses derivative financial instruments to hedge certain portions of its exposure to equity market risk, interest rate risk and foreign currency exchange risk. Derivative financial instruments currently held consist primarily of index options, interest rate swaps, foreign currency swaps and foreign currency forwards. Derivatives may be exchange-traded or contracted in the over-the-counter ("OTC") market. Some of the Company's OTC derivatives are cleared and settled through central clearing counterparties. The accounting for derivative instruments depends on whether it qualifies and has been designated for hedge accounting. To qualify for hedge accounting treatment, a derivative must be highly effective in mitigating the designated risk of the hedged item. Effectiveness of the hedge is formally assessed at inception and throughout the life of the hedging relationship. When a derivative is determined to be highly effective, it is recorded in a manner consistent with the hedged item. Interest rate and foreign currency swaps generally qualify for hedge accounting and are recognized at amortized cost on the balance sheet. If a derivative instrument does not qualify, or is not designated for hedge accounting, it is recognized at fair value with the changes in its fair value recorded as unrealized gains or losses in surplus. Index options and forward currency forwards do not qualify and/or are not designated for hedge accounting. Effective January 1, 2017, the Company elected Iowa Bulletin 06–01 which allows the change in fair value on index option that the Company purchases to hedge equity indexed products, to be included in net realized capital gains (losses) in the summary of operations.

The Company uses index options as part of its equity market risk management strategy. The Company offers a fixed indexed annuity (FIA) contract that permits the contract holder to allocate a portion of their account value to an index-linked component, where interest credited to the contract is linked to index performance, subject to caps or performance margins set by the Company. In connection with these products, the Company has a hedging program with the objective to hedge the exposure to changes in these indices. The program consists of buying and selling index options and regulated exchange traded futures. Although the Company uses index options and futures to hedge the equity return component of the FIA contract, they do not qualify and are not designated for hedge accounting.

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

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

The Company invests in foreign currency forwards to hedge exposure related to purchases of foreign denominated bonds and common stocks. The Company invests in foreign currency forwards to economically hedge its exposure related to foreign currency-denominated bond holdings until a foreign currency swap is executed, or to economically hedge fluctuations in the value of foreign-denominated common stocks owing to exchange rate changes. In a foreign currency forward transaction, the Company agrees with other parties to deliver a specified amount of an identified currency at a specified future date. The price is agreed upon at the time of the contract and payment for such a contract is made at the specified future date. In general, the Company is selling a foreign currency and receiving U.S. dollars to protect against fluctuations in exchange rates over a short period of time. These derivatives are not designated for hedge accounting.

NOTES TO FINANCIAL STATEMENTS

The Company's non-centrally-cleared, over-the-counter derivative contracts are typically governed by an International Swaps and Derivatives Association ("ISDA") Master Agreement, except for foreign currency forwards which do not require an ISDA. For each ISDA, the Company and the counterparty have also entered into a credit support annex ("CSA") to reduce the risk of counterparty default in derivative transactions by requiring the posting of cash collateral or other financial assets. The CSA requires either party to post collateral when net exposures from all derivative contracts between the parties exceed pre-determined contractual thresholds, which vary by counterparty. The amount of net exposure is the difference between the derivative contract's fair value and the fair value of the collateral held for such agreements with each counterparty. Collateral amounts required to be posted or received are determined daily based on the net exposure with each counterparty under a master netting agreement. The Company is also required to post initial and variation margin on centrally cleared instruments and, as a result, may have collateral posted related to derivatives in an asset position. The Company does not offset recognized collateral amounts pledged or received against the fair value amounts recognized for derivatives contracts.

Interest rate swaps, foreign currency swaps, options and futures have limited off-balance sheet risk related to the risk of default by the counterparty. The current credit exposure of the Company's derivative contracts is limited to the fair value at the reporting date. The Company manages derivative counterparty risk by carefully selecting counterparties and entering into credit support annex agreements, for which the required collateral is remeasured daily based on the net exposure. The Company also attempts to minimize its exposure to credit risk through the use of various credit monitoring techniques. All of the net credit exposure for the Company from derivatives contracts is with investment-grade counterparties.

D. Unrealized net gain or loss from derivative instruments excluded from assessment of hedge effectiveness -

Not applicable

E. Unrealized net gain or loss from derivatives no longer qualifying for hedge accounting - Not applicable

F. Derivatives accounted for as cash flow hedges of a forecasted transaction:

(1) The maximum length of time over which the Company is hedging its exposure to the variability in future cash flows for forecasted transactions is 22 years, excluding those forecasted transactions related to the payment of variable interest on existing financial instruments.

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

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes

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

1.

	12/31/2017		
	(1)	(2)	(3) (Col 1 + 2)
	Ordinary	Capital	Total
(a) Gross DTAs	$ 207,986,183	$ 19,403,287	$ 227,389,470
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross DTAs (1a - 1b)	207,986,183	19,403,287	227,389,470
(d) DTAs nonadmitted	39,888,514	—	39,888,514
(e) Subtotal net admitted DTAs (1c – 1d)	168,097,669	19,403,287	187,500,956
(f) DTLs	85,734,505	51,866,740	137,601,245
(g) Net admitted DTA (1e - 1f)	$ 82,363,164	$ (32,463,453)	$ 49,899,711

	12/31/2016		
	(4)	(5)	(6) (Col 4 + 5)
	Ordinary	Capital	Total
(a) Gross DTAs	$ 264,678,341	$ 66,673,269	$ 331,351,610
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross DTAs (1a - 1b)	264,678,341	66,673,269	331,351,610
(d) DTAs nonadmitted	74,026,053	—	74,026,053
(e) Subtotal net admitted DTAs (1c – 1d)	190,652,288	66,673,269	257,325,557
(f) DTLs	32,495,566	99,641,967	132,137,533
(g) Net admitted DTA (1e -1f)	$ 158,156,722	$ (32,968,698)	$ 125,188,024

	Change		
	(7) (Col 1-4)	(8) (Col 2-5)	(9) (Col 7 + 8)
	Ordinary	Capital	Total
(a) Gross DTAs	$ (56,692,158)	$ (47,269,982)	$ (103,962,140)
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross DTAs (1a - 1b)	(56,692,158)	(47,269,982)	(103,962,140)
(d) DTAs nonadmitted	(34,137,539)	—	(34,137,539)
(e) Subtotal net admitted DTAs (1c – 1d)	(22,554,619)	(47,269,982)	(69,824,601)
(f) DTLs	53,238,939	(47,775,227)	5,463,712
(g) Net admitted DTA (1e - 1f)	$ (75,793,558)	$ 505,245	$ (75,288,313)

NOTES TO FINANCIAL STATEMENTS

2. The SSAP No. 101 admission calculation components as of December 31, 2017 are as follows:

		12/31/2017		
		(1) Ordinary	(2) Capital	(3) (Col 1 + 2) Total
(a)	Federal income taxes paid in prior years recoverable through loss carrybacks	$ —	$ —	$ —
(b)	Adjusted gross DTAs expected to be realized after application of the threshold limitation (lesser of 2(b)1 and 2(b)2 below)	49,899,710	—	49,899,710
	1. Adjusted gross DTAs expected to be realized following the balance sheet date	49,899,710	—	49,899,710
	2. Adjusted gross DTAs allowed per limitation threshold	XXXXX	XXXXX	378,268,827
(c)	Adjusted gross DTAs offset by gross DTLs	118,197,959	19,403,287	137,601,246
(d)	DTAs admitted as the result of applications of SSAP No. 101 (2(a) + 2(b)+2(c))	$ 168,097,669	$ 19,403,287	$ 187,500,956

		12/31/2016		
		(4) Ordinary	(5) Capital	(6) (Col 4 + 5) Total
(a)	Federal income taxes paid in prior years recoverable through loss carrybacks	$ 54,391,278	$ —	$ 54,391,278
(b)	Adjusted gross DTAs expected to be realized after application of the threshold limitation (lesser of 2(b)1 and 2(b)2 below)	70,796,746	—	70,796,746
	1. Adjusted gross DTAs expected to be realized following the balance sheet date	70,796,746	—	70,796,746
	2. Adjusted gross DTAs allowed per limitation threshold	XXXXX	XXXXX	344,551,218
(c)	Adjusted gross DTAs offset by gross DTLs	65,464,264	66,673,269	132,137,533
(d)	DTAs admitted as the result of applications of SSAP No. 101 (2(a) + 2(b)+2(c))	$ 190,652,288	$ 66,673,269	$ 257,325,557

		Change		
		(7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7 + 8) Total
(a)	Federal income taxes paid in prior years recoverable through loss carrybacks	$ (54,391,278)	$ —	$ (54,391,278)
(b)	Adjusted gross DTAs expected to be realized after application of the threshold limitation (lesser of 2(b)1 and 2(b)2 below)	(20,897,036)	—	(20,897,036)
	1. Adjusted gross DTAs expected to be realized following the balance sheet date	(20,897,036)	—	(20,897,036)
	2. Adjusted gross DTAs allowed per limitation threshold	XXXXX	XXXXX	33,717,609
(c)	Adjusted gross DTAs offset by gross DTLs	52,733,695	(47,269,982)	5,463,713
(d)	DTAs admitted as the result of applications of SSAP No. 101 (2(a) + 2(b)+2(c))	$ (22,554,619)	$ (47,269,982)	$ (69,824,601)

3.

		12/31/2017	12/31/2016
(a)	Ratio percentage used to determine recovery period and threshold limitation amount	828%	784%
(b)	Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$ 2,521,792,181	$ 2,301,412,639

NOTES TO FINANCIAL STATEMENTS

4. Impact of Tax Planning Strategies

(a) Determination of adjusted gross DTAs and net admitted DTAs by tax character as a percentage

	12/31/2017		
	(1) Ordinary%	(2) Capital%	(3) Total % (Col 1+2)
(1) Adjusted gross DTAs amount from Note 9.A.1.(c)	$ 207,986,183	$ 19,403,287	$ 227,389,470
(2) Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.00%	0.00%	0.00%
(3) Net admitted adjusted gross DTAs amount from Note 9.A.1.(e)	$ 168,097,669	$ 19,403,287	$ 187,500,956
(4) Percentage of net admitted adjusted gross DTAs by tax character admitted attributable to the impact of tax planning strategies	23.40%	0.00%	21.00%

(a) Determination of adjusted gross DTAs and net admitted DTAs by tax character as a percentage

	12/31/2016		
	(4) Ordinary%	(5) Capital%	(6) Total % (Col 4+5)
(1) Adjusted gross DTAs amount from Note 9.A.1.(c)	$ 264,678,341	$ 66,673,269	$ 331,351,610
(2) Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.00%	0.00%	0.00%
(3) Net admitted adjusted gross DTAs Amount from Note 9.A.1.(e)	$ 190,652,288	$ 66,673,269	$ 257,325,557
(4) Percentage of net admitted adjusted gross DTAs by tax character admitted attributable to the impact of tax planning strategies	0.00%	0.00%	0.00%

(a) Determination of adjusted gross DTAs and net admitted DTAs by tax character as a percentage

	Change		
	(7) Ordinary% (Col 1-4)	(8) Capital% (Col 2-5)	(9) Total % (Col 7+8)
(1) Adjusted gross DTAs amount from Note 9.A.1.(c)	$ (56,692,158)	$ (47,269,982)	$ (103,962,140)
(2) Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.00%	0.00%	0.00%
(3) Net admitted adjusted gross DTAs Amount from Note 9.A.1.(e)	$ (22,554,619)	$ (47,269,982)	$ (69,824,601)
(4) Percentage of net admitted adjusted gross DTAs by tax character admitted attributable to the impact of tax planning strategies	23.40%	0.00%	21.00%

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

B. Regarding DTLs that are not recognized:

The company has no DTLs which have not been recognized.

NOTES TO FINANCIAL STATEMENTS

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

			12/31/2017	12/31/2016	Change (Col 1 - 2)
1.	Current Income Tax				
	(a)	Federal	$ (77,077,657)	$ (3,056,148)	$ (74,021,509)
	(b)	Foreign	32,887	67,030	(34,143)
	(c)	Subtotal	(77,044,770)	(2,989,118)	(74,055,652)
	(d)	Federal income tax on net capital gains	76,179,508	(8,712,536)	84,892,044
	(e)	Utilization of capital loss carryforwards	—	—	—
	(f)	Other	—	—	—
	(g)	Federal and foreign income taxes incurred	$ (865,262)	$ (11,701,654)	$ 10,836,392
2.		DTAs			
	(a)	Ordinary			
		(1) Discounting of unpaid losses	$ 293,483	$ 2,752,507	$ (2,459,024)
		(2) Unearned premium reserve	130,217	247,294	(117,077)
		(3) Policyholder reserves	105,114,350	89,552,383	15,561,967
		(4) Investments	20,967,035	46,208,919	(25,241,884)
		(5) Deferred acquisition costs	60,281,600	91,139,959	(30,858,359)
		(6) Policyholder dividend accrual	727	1,238	(511)
		(7) Fixed assets	2,351,548	9,682,588	(7,331,040)
		(8) Compensation and benefits accrual	4,767,509	4,204,519	562,990
		(9) Pension accrual	—	—	—
		(10) Receivables - nonadmitted	10,895,356	19,685,277	(8,789,921)
		(11) Net operating loss carryforward	—	—	—
		(12) Tax credit carryforward	—	—	—
		(13) Other	3,184,358	1,203,657	1,980,701
		(99) Subtotal	207,986,183	264,678,341	(56,692,158)
	(b)	Statutory valuation allowance adjustment	—	—	—
	(c)	Nonadmitted	39,888,514	74,026,053	(34,137,539)
	(d)	Admitted ordinary DTAs (2a99–2b–2c)	168,097,669	190,652,288	(22,554,619)
	(e)	Capital			
		(1) Investments	19,403,287	66,673,269	(47,269,982)
		(2) Net capital loss carryforward	—	—	—
		(3) Real estate	—	—	—
		(4) Other	—	—	—
		(99) Subtotal	19,403,287	66,673,269	(47,269,982)
	(f)	Statutory valuation allowance adjustment	—	—	—
	(g)	Nonadmitted	—	—	—
	(h)	Admitted capital DTAs (2e99-2f-2g)	19,403,287	66,673,269	(47,269,982)
	(i)	Admitted DTAs (2d+2h)	$ 187,500,956	$ 257,325,557	$ (69,824,601)
3.		DTLs			
	(a)	Ordinary			
		(1) Investments	$ 2,882,317	$ 18,724,557	$ (15,842,240)
		(2) Fixed assets	1,305,945	—	1,305,945
		(3) Deferred and uncollected premium	7,991,522	12,378,888	(4,387,366)
		(4) Policyholder reserves	69,799,902	827,553	68,972,349
		(5) Other	3,754,819	564,568	3,190,251
		(99) Subtotal	85,734,505	32,495,566	53,238,939
	(b)	Capital			
		(1) Investments	51,866,740	99,641,967	(47,775,227)
		(2) Real estate	—	—	—
		(3) Other	—	—	—
		(99) Subtotal	51,866,740	99,641,967	(47,775,227)
	(c)	DTLs (3a99+3b99)	$ 137,601,245	$ 132,137,533	$ 5,463,712
4.		Net DTAs/DTLs (2i-3c)	$ 49,899,711	$ 125,188,024	$ (75,288,313)
		Net change in DTAs/(DTLs) (2a99+2e99-3c)			$ (109,425,852)
		Surplus adjustments			
		Tax effect of change in unrealized capital gain(losses)			13,593,282
		Change in net deferred income taxes			$ (95,832,570)

NOTES TO FINANCIAL STATEMENTS

On December 22, 2017, Public Law No. 115-97 (2017 Tax Act) was signed into law, reducing the corporate tax rate from 35% to 21%, effective January 1, 2018. The effects of the 2017 Tax Act have been reasonably estimated, and the following amounts were recorded in the Summary of Operations for the year ending December 31, 2017.

Line 38: Change in net unrealized capital gains/(losses)	$	21,650,525
Line 40: Change in net deferred income tax		(81,509,341)
Line 41: Change in nonadmitted assets		17,488,889
Total impact to surplus	$	(42,369,927)

These amounts are included in the above table as part of the Tax effect of change in unrealized capital gain(losses), Net change in DTA/(DTL), and line 2.c. Nonadmitted Ordinary DTAs.

This impact is due to the re-measurement of deferred tax assets and liabilities to reflect changes in enacted tax rates and tax reserve computations under the 2017 Tax Act. As analysis of the 2017 Tax Act is completed and any additional guidance issued by the U.S. Treasury Department, the IRS, and other standard-setting bodies is interpreted, there may be adjustments to the provisional amounts used to calculate the net admitted DTA. Those adjustments may materially impact the provision for income taxes in the period in which the adjustments are made.

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

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

	12/31/2017	12/31/2016
Significant statutory to tax adjustments on current taxes:		
Ordinary income (loss) tax at federal statutory rate (35%)	$ 33,269,613	$ 17,720,100
Capital income tax at federal statutory rate (35%)	58,188,397	(13,803,481)
Total income tax	91,458,010	3,916,619
Dividends received deduction	(1,411,912)	(1,278,860)
Tax exempt income	(45,312)	(48,649)
Tax credits	(37,664,920)	(59,136,040)
Other permanent items	(668,722)	(160,030)
IMR adjustment	(3,385,011)	(6,835,902)
Prior year adjustments	(174,701)	1,781,316
Other	1,046,539	67,030
Change in nonadmitted asset	1,526,350	(405,552)
Change in valuation basis - statutory reserves	(37,222,354)	3,420,960
Adjustment for deferred tax rate change - 2017 Tax Act	81,509,341	—
Federal income tax expense (benefit)	$ 94,967,308	$ (58,679,108)
Federal and foreign taxes incurred including capital gains tax	(865,262)	(11,701,655)
Change in net deferred income taxes	95,832,570	(46,977,453)
Total statutory income taxes	$ 94,967,308	$ (58,679,108)

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

1. As of December 31, 2017, the Company had a tax credit carryforward of $8,353,891. The Company had no other operating or capital loss carryforwards available to offset against future taxable income.

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

	2017	2016	2015
Capital gain	$ 17,373,066	$ —	$ 10,503,027

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

NOTES TO FINANCIAL STATEMENTS

F. Consolidated Federal Income Tax Return

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

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

G. Federal or Foreign Federal Income Tax Loss Contingencies

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

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

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

During the year ended December 31, 2017:

The Company paid the following dividends to Symetra Financial Corporation, its parent.

Date	Transaction Explanation	Insurer Name	Affiliate Name	Statement Value	Asset Received	Asset Transferred
March 29, 2017	Ordinary Dividend	Symetra Life Insurance Co	Symetra Financial Corp	$ 25,000,000		Cash
July 1, 2017	Ordinary Dividend	Symetra Life Insurance Co	Symetra Financial Corp	$ 25,000,000		Cash and Securities

During the year ended December 31, 2016:

The Company paid the following dividends to Symetra Financial Corporation, its parent.

Date	Transaction Explanation	Insurer Name	Affiliate Name	Statement Value	Asset Received	Asset Transferred
April 21, 2016	Ordinary Dividend	Symetra Life Insurance Co	Symetra Financial Corp	$ 20,000,000		Cash
June 6, 2016	Ordinary Dividend	Symetra Life Insurance Co	Symetra Financial Corp	$ 20,000,000		Cash
September 8, 2016	Ordinary Dividend	Symetra Life Insurance Co	Symetra Financial Corp	$ 20,000,000		Cash
December 8, 2016	Ordinary Dividend	Symetra Life Insurance Co	Symetra Financial Corp	$ 20,000,000		Cash

NOTES TO FINANCIAL STATEMENTS

D. As of December 31, 2017 and 2016, the Company reported the following amounts due (to)/from an affiliated company, which are generally settled within 30 days:

	December 31	
	2017	2016
First Symetra National Life Insurance Company of New York	$ 1,548,488	11,583,551
Symetra Securities, Inc.	32,174	52,470
Clearscape Funding Corporation	20,368	22,033
Symetra Reinsurance Corporation	13,852	25,747
Symetra National Life Insurance Company	10,150	11,547
Medical Risk Managers, Inc.	—	580
Symetra Assigned Benefits Service Company	(32,264)	8,863
Symetra Financial Corporation (Parent)	(17,047,130)	253,274
Symetra Life Separate Accounts	(7,109,897)	(10,000)
Total	$ (22,564,259)	$ 11,948,065

As of December 31, 2017 and 2016, payable of $15,921,839 and $6,880,554, respectively were included in the balances owed to the Parent for long–term incentive awards and are settled when paid, generally three years after the grant date.

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

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

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

Symetra Assigned Benefits Service Company (SABSCO), an affiliate of the Company, purchased at a discount from third-party payees future payment streams from structured settlement annuity contracts assigned to and owned by SABSCO and issued by the Company. The Company issued commutation endorsements to SABSCO to commute the payment streams in the structured settlement annuity contracts. During the years ended December 31, 2017 and 2016, the Company paid $7,819,382 and $8,007,476, respectively, to SABSCO related to the commutation endorsements.

G. All outstanding shares of the Company are owned by the Parent, an insurance holding company domiciled in the state of Delaware. This control does not significantly change the operating results or financial position of the Company compared to results that would have been obtained without the control. On February 1, 2016, Symetra Financial Corporation became a wholly owned subsidiary of Sumitomo Life Insurance Company, a mutual company (sougo kaisha) organized under the laws of Japan (Sumitomo Life), in accordance with the terms of the Agreement and Plan of Merger (the Merger), dated August 11, 2015.

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

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

J. The Company did not recognize any impairment write-down for its investments in SCA's during the years ended December 31, 2017 or 2016.

K. Investments in foreign insurance subsidiaries – Not applicable

L. Investments in downstream noninsurance holding company – Not applicable

M. All SCA investments – Not applicable

N. Investments in Insurance SCAs – Not applicable

NOTES TO FINANCIAL STATEMENTS

11. Debt

None

12. Retirement Plans, Deferred Compensation, Post Employment Benefits and Compensated Absences and Other Postretirement Plans

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

E. Retirement Plan

The Company sponsors a defined 401(k) contribution plan for all eligible employees that includes matching a participant's contributions up to 6% of eligible compensation. The expense for the matching contributions was $8,222,302 and $7,269,039 for the years ended December 31, 2017 and 2016, respectively.

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

G. Holding Company Plans

The Company does not participate in any holding company plans as of December 31, 2017.

Prior to the Merger, the Company participated in the Parent's two stock-based compensation plans: the Symetra Financial Corporation Equity Plan, amended and restated on March 5, 2014, (the Equity Plan) and the Symetra Financial Corporation Employee Stock Purchase Plan, amended and restated on May 11, 2010, (the Stock Purchase Plan).

The Equity Plan authorized the Company to issue various types of awards, including restricted stock, stock options, stock appreciation rights, restricted stock units, performance shares, performance units and other types of awards to employees, directors and consultants.

The Stock Purchase Plan allowed eligible employees to purchase shares of the Company's common stock at a 15% discount from the market price.

Immediately prior to the effective time of the Merger, the awards outstanding were canceled and converted into the right to receive an amount in cash. The Company recognized $25,921,534 in expense in 2016 as a result of the Merger. In addition, the Equity Plan and Stock Purchase Plan were terminated subsequent to the Merger, and no awards were issued under the Plans in 2016.

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

13. Capital and Surplus, Shareholder's Dividend Restrictions and Quasi-Reorganizations

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

(2) The Company has no preferred stock.

(3) Under Iowa law, the Company may pay dividends only from the earned surplus arising from its business and must receive the prior approval of the Insurance Commissioner of the State of Iowa ("the Commissioner") to pay stockholder dividends or make any other distribution if such distributions would exceed certain statutory limitations. Iowa law gives the Commissioner discretion to disapprove requests for distributions in excess of these limits. Extraordinary dividends include those made within the preceding twelve months that exceed the greater of (i) 10% of statutory policyholder surplus as of the previous year-end or (ii) the statutory net gain from operations from the previous calendar year. Based on December 31, 2016 statutory results, the maximum dividend payout that may be made without prior approval in 2017 is $221,891,027.

(4) The Company's dividend schedule is provided in Note 10.

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

(6) The unassigned surplus funds were earned partly through the income of participating and nonparticipating policies. Restricted surplus held for the benefit of participating policyholders was less than $500,000 for the years ended December 31, 2017 and 2016, with the remainder being held for the benefit of the Company's shareholder.

(7) Advances to surplus not repaid – Not applicable

(8) The Company holds no stock for special purposes.

(9) There was no change in aggregate write-ins for special surplus funds as of December 31, 2017.

(10) The portion of unassigned funds (surplus) represented by cumulative unrealized gains or losses was $305,691,285 and $163,912,990 as of December 31, 2017 and 2016, respectively.

(11) The Company has no surplus notes.

(12) Impact of any restatement due to quasi-reorganizations – Not applicable

(13) Effective date of quasi-reorganizations – Not applicable

NOTES TO FINANCIAL STATEMENTS

14. Contingencies

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

As of December 31, 2017, the Company was invested in 41 limited partnership interests related to tax credit investments, 3 of which were entered into in 2017. The Company unconditionally committed to provide capital contributions totaling approximately $498,764,010 of which the remaining $36,066,945 is expected to be contributed over a period of 10 years. Capital contributions of $462,697,065 were paid as of December 31, 2017, with the remaining expected cash capital contributions as follows:

	Expected Capital Contributions
2018	$ 32,226,040
2019	2,014,262
2020	93,000
2021	93,000
2022	93,000
Thereafter	1,547,643
Total expected capital contribution	$ 36,066,945

The Company outsources the majority of its information technology infrastructure. Under the terms of the service agreement, the Company agreed to pay an annual fixed service fee ranging from $10,821,363 to $12,142,945 during the term of the contract, which ends April 30, 2021. For the use of these services, the Company incurred expenses of $12,885,979 and $11,677,032 for the years ended December 31, 2017 and 2016, respectively.

As of December 31, 2017 and 2016 unfunded mortgage loan commitments were $52,316,916 and $47,397,500, respectively.

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

(2) The Company has made no guarantees as of December 31, 2017 or 2016.

(3) Not applicable.

B. (1) The Company's liability established under SSAP No. 35R, *Guaranty Fund and Other Assessments* relating to estimated retrospective premium based guaranty fund assessments were approximately $1,700,000 and $2,800,000 as of December 31, 2017 and 2016, respectively. Changes in the liability for guaranty fund assessments are charged to operations in the period in which the Company becomes liable.

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

a.	Assets recognized from paid and accrued premium tax offsets and policy surcharges as of December 31, 2016	$ 2,925,253
b.	Decreases during current year:	
	Premium tax offset applied	(488,132)
c.	Increases during year:	
	Premium tax offset accrual adjustment	(1,067,104)
	Premium tax offset applied	875,502
d.	Assets recognized from paid and accrued premium tax offsets and policy surcharges as of December 31, 2017	$ 2,245,519

NOTES TO FINANCIAL STATEMENTS

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

a. Discount Rate Applied 4.25%

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

	Guaranty Fund Assessment		Related Assets	
Name of insolvency	**Undiscounted**	**Discounted**	**Undiscounted**	**Discounted**
Penn Treaty Network America Insurance Company	2,351,571	1,150,000	1,079,138	N/A
American Network Insurance Company	120,504	25,600	22,925	N/A

c.

	Payables			Recoverables		
Name of Insolvency	**Number of Jurisdictions**	**Range of Years**	**Weighted Average Number of Years**	**Number of Jurisdictions**	**Range of Years**	**Weighted Average Number of Years**
Penn Treaty Network America Insurance Company	38	N/A	N/A	33	N/A	N/A
American Network Insurance Company	24	N/A	N/A	20		N/A

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

C. The Company has no gain contingencies to report.

D. Claims related to extra contractual obligations and bad faith losses stemming from lawsuits – Not applicable

E. Because of the nature of its business, the Company is subject to legal actions filed or threatened in the ordinary course of its business operations. The Company does not expect that any such litigation, pending or threatened, as of December 31, 2017, will have a material adverse effect on its financial condition, future operating results or liquidity.

F. The Company has no other contingencies.

15. Leases

A. Lessee Leasing Arrangements

(1) The amount of office and equipment rent expense was $13,591,803 and $11,789,748 for the years ended December 31, 2017 and 2016, respectively. Rent expense primarily relates to rent paid to the Parent for office space.

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

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

	Minimum Rentals
2018	$ 9,353,980
2019	9,073,451
2020	8,524,327
2021	4,649,583
2022	2,447,974
Thereafter	4,543,067
Total	$ 38,592,382

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

B. Lessor leases

Not applicable

NOTES TO FINANCIAL STATEMENTS

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

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

	Assets		Liabilities	
	2017	2016	2017	2016
a. Swaps	$ 728,885,877	$ 1,294,612,957	$ 925,434,200	$ 636,780,000
b. Forwards	1,107,164	17,663,944	—	2,643,020
c. Futures	21,070,878	9,766,513	—	9,663,108
d. Options	6,653,370,268	5,075,826,947	42,747,923	40,586,470
e. Total	$ 7,404,434,187	$ 6,397,870,361	$ 968,182,123	$ 689,672,598

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

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

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

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

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

A. The Company has no transfers of receivables recorded as sales.

B Transfer and Servicing Financial Assets – Not applicable.

C. Wash Sales

The Company had the following transactions which met the definition of wash sales as stated in SSAP No. 103, *Transfers and Servicing of Financial Assets and Extinguishments of Liabilities,* for securities with a NAIC designation of 3 or below or unrated securities for the year ended December 31, 2017.

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	4	5	$ 500,000	$ 398,990	$ (81,250)
Common Stock	UR	118	26,345,277	29,980,288	3,101,176

NOTES TO FINANCIAL STATEMENTS

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

A. ASO Plans

The gain from operations from Administrative Services Only (ASO) uninsured plans and the uninsured portion of partially insured plans was as follows during 2017:

		ASO Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total ASO
a.	Net reimbursement for administrative expenses (including administrative fees) in excess of actual expenses	$ 4,764,126	$ —	$ 4,764,126
b.	Total net other income or expenses (including interest paid to or received from plans)	—	—	—
c.	Net gain or (loss) from operations	$ 4,764,126	$ —	$ 4,764,126
d.	Total claim payment volume	$ 4,584,443	$ —	$ 4,584,443

B. ASC Plans - Not applicable

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

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

Not applicable

20. Fair Value Measurements

A. Assets and Liabilities Measured at Fair Value

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

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

- Level 1 – Unadjusted quoted prices in active markets for identical instruments.
- Level 2 – Quoted prices for similar instruments in active markets and model-derived valuations whose inputs are observable. This category includes those financial instruments that are valued using industry-standard pricing methodologies or models. All significant inputs are observable or derived from observable information in the marketplace.
- Level 3 – Fair value estimates whose significant inputs are unobservable. This category includes financial instruments for which fair value is estimated based on industry-standard pricing methodologies and internally developed models utilizing significant inputs not based on or corroborated by readily available market information. In limited circumstances, this may also utilize estimates based on non-binding broker quotes.

NOTES TO FINANCIAL STATEMENTS

(1) Financial assets and liabilities measured and reported at fair value as of December 31, 2017:

Description for each class of asset or liability	Level 1	Level 2	Level 3	Total
a. Assets at fair value				
Bonds				
Industrial and miscellaneous	$ —	$ 318,716	$ 6,275	$ 324,991
Total bonds	—	318,716	6,275	324,991
Common stock				
Industrial and miscellaneous	722,120,426	—	442,861	722,563,287
Mutual funds	483,612	—	—	483,612
Money market mutual funds	1,721	—	—	1,721
Total common stock	722,605,759	—	442,861	723,048,620
Other invested assets				
Warrants	—	—	11,653	11,653
Total other invested assets	—	—	11,653	11,653
Derivative assets				
Swaps	—	—	—	—
Forwards	—	379	—	379
Options	—	222,442,796	39,451,594	261,894,390
Total derivative assets	—	222,443,175	39,451,594	261,894,769
Variable separate account assets	977,853,340	—	—	977,853,340
Total assets at fair value	$ 1,700,459,099	$ 222,761,891	$ 39,912,383	$ 1,963,133,373
b. Liabilities at fair value				
Derivative liabilities				
Forwards	$ —	$ —	$ —	$ —
Options	—	1,484,866	50,704	1,535,570
Futures	16,428	—	—	16,428
Total derivative liabilities at fair value	$ 16,428	$ 1,484,866	$ 50,704	$ 1,551,998

There were no assets held at the reporting date which contained transfers between Level 1 and Level 2.

(2) Assets measured and reported at fair value in (level 3) of the fair value hierarchy as of December 31, 2017:

Description	Beginning Balance at 01/01/2017	Transfers into level 3	Transfers out of level 3	Total gains (losses) included in Net Income	Total gains (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2017
a. Assets:										
Bonds										
Industrial and miscellaneous	$ 14,480	$ 8,250	$ —	$ —	$ (16,455)	$ —	$ —	$ —	$ —	$ 6,275
Total bonds	14,480	8,250	—	—	(16,455)	—	—	—	—	6,275
Common stock										
Industrial and miscellaneous	310,692	81,073	—	(1,000)	52,096	—	—	—	—	442,861
Total common stock	310,692	81,073	—	(1,000)	52,096	—	—	—	—	442,861
Other invested assets										
Warrants	—				9,003				2,650	11,653
Total other invested assets	—	—	—	—	9,003	—	—	—	2,650	11,653
Derivative assets										
Options	7,058,432	—	—	2,690,071	21,308,835	23,617,692	—	—	(15,223,436)	39,451,594
Total derivative assets	7,058,432	—	—	2,690,071	21,308,835	23,617,692		—	(15,223,436)	39,451,594
Total assets	$ 7,383,604	$ 89,323	$ —	$ 2,689,071	$ 21,353,479	$ 23,617,692	$ —	$ —	$ (15,220,78)	$ 39,912,383

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

Derivatives reported and measured at fair value, which include options, are classified as level 3. The Company relies on the expertise of our investment managers to produce independent reviews using industry accepted valuation models to check for reasonableness of prices collected from the Company’s counterparties. Foreign currency forwards classified as level 2, are valued within the Company’s accounting system. The Company’s accounting system interpolates the forward exchange rate for each contract based on the number of days from the current date until the settlement date of the contract. Each day, the calculated forward rate is a function of the spot rate, the forward points and the number of days from the current day until settlement date.

(5) Fair value measurements of derivative assets and liabilities as of December 31, 2017 are included in 20.A.(1) and 20.A.(2).

B. Other Fair Value Disclosures

Not applicable

NOTES TO FINANCIAL STATEMENTS

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

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

	As of December 31, 2017					
Type of Financial Instrument	**Aggregate Fair Value**	**Admitted Values**	**(Level 1)**	**(Level 2)**	**(Level 3)**	**Not Practicable (Carrying Value)**
Financial instruments-assets						
Bonds						
U.S. government and agencies	$ 355,448,803	$ 355,709,488	$ —	$ 355,448,803	$ —	$ —
Foreign governments and agencies	94,650,620	90,764,439	—	62,736,962	31,913,658	—
States, territories, and possessions	13,296,328	13,001,794	—	13,296,328	—	—
Political subdivisions	35,699,664	33,900,534	—	35,699,664	—	—
Special revenue and assessments	739,722,447	712,782,683	—	739,722,447	—	—
Industrial and miscellaneous	19,628,867,801	18,463,344,171	—	19,448,098,132	180,769,669	—
Hybrid securities	337,304,068	296,840,648	—	320,342,749	16,961,319	—
Collateralized loan obligations	1,146,625,955	1,135,062,243	—	1,146,625,955	—	—
Mortgage-backed/asset-backed securities	1,871,608,724	1,798,817,390	—	1,861,900,446	9,708,278	—
Total bonds	24,223,224,410	22,900,223,390	—	23,983,871,486	239,352,924	—
Redeemable preferred stocks						
Industrial and miscellaneous	69,540,802	73,890,164	—	66,493,672	3,047,130	—
Total redeemable preferred stocks	69,540,802	73,890,164	—	66,493,672	3,047,130	—
Perpetual preferred stocks						
Industrial and miscellaneous	32,624,750	27,244,915	—	26,824,750	5,800,000	—
Total perpetual preferred stocks	32,624,750	27,244,915	—	26,824,750	5,800,000	—
Common stocks						
Industrial and miscellaneous	722,563,287	722,563,286	722,120,426	—	442,861	—
Mutual funds	483,612	483,612	483,612	—	—	—
Money market mutual funds	1,721	1,721	1,721	—	—	—
Total common stocks	723,048,620	723,048,619	722,605,759	—	442,861	—
Mortgage loans	5,592,654,334	5,483,231,688	—	—	5,592,654,334	—
Cash	312,262,257	312,262,257	312,262,257	—	—	—
Contract loans	—	55,440,435	—	—	—	55,440,435
Derivatives						
Swaps	76,813,069	87,610,863	—	76,813,069	—	—
Forwards	379	379	—	379	—	—
Futures	2,564,326	2,564,326	2,564,326	—	—	—
Options	261,894,390	261,894,390	—	222,442,796	39,451,594	—
Total derivatives	341,272,164	352,069,958	2,564,326	299,256,244	39,451,594	—
Other invested assets						
Surplus notes	17,316,946	14,179,898	—	17,316,946	—	—
Warrants	11,653	11,653	—	—	11,653	—
Total other invested assets	17,328,599	14,191,551	—	17,316,946	11,653	—
Separate account financial instruments	5,361,020,895	5,196,214,308	977,853,340	4,383,167,555	—	—
Total assets	$ 36,672,976,831	$ 35,137,817,285	$ 2,015,285,682	$ 28,776,930,653	$ 5,880,760,496	$ 55,440,435
Derivatives						
Swaps	5,598,091	4,110,360	—	5,598,091	—	—
Futures	16,428	16,428	16,428	—	—	—
Options	1,535,570	1,535,570	—	1,484,866	50,704	—
Total derivatives	7,150,089	5,662,358	16,428	7,082,957	50,704	—
Total liabilities	$ 7,150,089	$ 5,662,358	$ 16,428	$ 7,082,957	$ 50,704	$ —

NOTES TO FINANCIAL STATEMENTS

	As of December 31, 2016					
Type of Financial Instrument	**Aggregate Fair Value**	**Admitted Values**	**(Level 1)**	**(Level 2)**	**(Level 3)**	**Not Practicable (Carrying Value)**
Financial instruments-assets						
Bonds						
U.S. government and agencies	$ 361,669,665	$ 360,982,361	$ —	$ 361,669,665	$ —	$ —
Foreign governments and agencies	98,749,586	94,141,482	—	98,749,586	—	—
States, territories, and possessions	13,475,313	13,068,439	—	13,475,313	—	—
Political subdivisions	44,914,608	41,595,483	—	44,914,608	—	—
Special revenue and assessments	922,648,224	899,859,485	—	922,648,224	—	—
Industrial and miscellaneous	17,788,069,434	16,844,553,999	—	17,747,756,580	40,312,854	—
Hybrid securities	310,723,198	296,119,414	—	297,049,198	13,674,000	—
Collateralized loan obligations	1,213,559,193	1,214,127,073	—	1,213,559,193	—	—
Mortgage-backed/asset-backed securities	1,818,749,148	1,735,930,837	—	1,810,239,919	8,509,229	—
Total bonds	22,572,558,369	21,500,378,573	—	22,510,062,286	62,496,083	—
Redeemable preferred stocks						
Industrial and miscellaneous	47,490,368	52,704,430	—	44,475,608	3,014,760	—
Total redeemable preferred stocks	47,490,368	52,704,430	—	44,475,608	3,014,760	—
Perpetual preferred stocks						
Industrial and miscellaneous	32,454,300	27,244,915	—	26,891,800	5,562,500	—
Total perpetual preferred stocks	32,454,300	27,244,915	—	26,891,800	5,562,500	—
Common stocks						
Industrial and miscellaneous	684,545,127	684,545,127	684,234,435	—	310,692	—
Mutual funds	447,365	447,365	447,365	—	—	—
Money market mutual funds	1,991	1,991	1,991	—	—	—
Total common stocks	684,994,483	684,994,483	684,683,791	—	310,692	—
Mortgage loans	5,368,153,997	4,961,651,795	—	—	5,368,153,997	—
Cash	267,775,537	267,775,537	267,775,537	—	—	—
Contract loans	—	58,049,339	—	—	—	58,049,339
Derivatives						
Swaps	145,447,167	145,349,770	—	145,447,167	—	—
Forwards	178,028	178,028	—	178,028	—	—
Futures	1,561,158	1,561,158	1,561,158	—	—	—
Options	161,707,618	161,707,618	—	154,649,186	7,058,432	—
Total derivatives	308,893,971	308,796,574	1,561,158	300,274,381	7,058,432	—
Other invested assets						
Surplus notes	17,408,382	14,198,551	—	17,408,382	—	—
Total other invested assets	17,408,382	14,198,551	—	17,408,382	—	—
Separate account financial instruments	5,575,012,579	5,419,233,084	947,990,817	4,280,392,277	346,629,485	—
Total assets	$ 34,874,741,986	$ 33,295,027,281	$ 1,902,011,303	$ 27,179,504,734	$ 5,793,225,949	$ 58,049,339
Derivatives						
Swaps	23,098,746	23,098,745	—	23,098,746	—	—
Forwards	22,885	22,885	—	22,885	—	
Futures	61,938	61,938	61,938	—	—	—
Options	1,794,997	1,794,997	—	1,794,997	—	—
Total derivatives	24,978,566	24,978,565	61,938	24,916,628	—	—
Total liabilities	$ 24,978,566	$ 24,978,565	$ 61,938	$ 24,916,628	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

D. Not Practical to Estimate Fair Value:

Type of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Contract loans:				
December 31, 2017	$ 55,440,435	2.5% to 8.0%	NA	See below
December 31, 2016	$ 58,049,339	2.5% to 8.0%	NA	See below

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

21. Other Items

A. Extraordinary Items

On December 22, 2017, the 2017 Tax Act was signed into law, reducing the corporate tax rate from 35% to 21%, effective January 1, 2018. See Note 9C.

B. Troubled Debt Restructuring: Debtors – None

C. Other Disclosures and Unusual Items – None

D. Business Interruption Insurance Recoveries – Not applicable

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

F. Subprime-Mortgage Related Risk Exposure – The Company has no subprime exposure as of December 31, 2017 or 2016.

G. Retained Assets

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

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

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

		In Force			
		As of December 31, 2017		As of December 31, 2016	
		Number	Balance	Number	Balance
a.	Up to and including 12 months	—	$ —	—	$ —
b.	13 to 24 months	—	—	—	—
c.	25 to 36 months	—	—	—	—
d.	37 to 48 months	—	—	—	—
e.	49 to 60 months	—	—	20	607,324
f.	Over 60 months	702	22,933,642	817	26,295,032
g.	Total	702	$ 22,933,642	837	$ 26,902,356

NOTES TO FINANCIAL STATEMENTS

(3) Activity in the RAA for the year ended December 31, 2017:

	Individual Number	Individual Balance
a. Number/balance of RAA at the beginning of the year	837	$ 26,902,356
b. Number/balance of RAA issued/added during the year	—	—
c. Investment earnings credited to RAA during the year	—	331,053
d. Fees and other charges in RAA during the year	—	362
e. Number/amount of RAA transferred to state unclaimed property funds during the year	—	—
f. Number/amount of RAA closed/withdrawn during the year	135	4,299,405
g. Number/balance of RAA at the end of the year	702	$ 22,933,642

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

22. Events Subsequent

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

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

Subsequent events have been considered through February 26, 2018 for the statutory statement issued on February 26, 2018.

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

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

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

Section 2 – Ceded Reinsurance Report – Part A

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

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

Section 3 – Ceded Reinsurance Report – Part B

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

NOTES TO FINANCIAL STATEMENTS

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

The amount of reinsurance credits taken for new agreements or amendments: $24,173,250

B. Uncollectible Reinsurance

The Company had no uncollectible reinsurance as of December 31, 2017 or 2016.

C. Commutation of Reinsurance Reflected in Income and Expenses

The company has reported in its operations in the current year as a result of commutation of reinsurance with the companies listed below, amounts that are reflected as:

(1)	Claims incurred	$	6,165,344
(2)	Claims adjustment expenses incurred		—
(3)	Premiums earned		5,742,074
(4)	Other		—
(5)	Company		Amount
	Reliance Standard Life Insurance Company	$	(423,270)

D – G Not applicable

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

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

C. For the years ended December 31, 2017 and 2016, the amount of the net premiums written by the Company that are subject to retrospective rating features was $170,192,178 or 22.6%, and $136,635,171 or 20.6% of the total net premiums written on the Company's group health business. No other net premiums written by the Company are subject to retrospective rating features.

D. Medical loss ratio rebates required pursuant to the Public Health Service Act – Not applicable

E. Risk-Sharing Provisions of the Affordable Care Act (ACA) – Not applicable

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2016 were $200,950,417. As of December 31, 2017, $122,250,833 has been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $67,855,610 for unpaid claims and claim adjustment expenses primarily on group accident and health claims and guaranteed renewable individual disability claims. Therefore, there has been $10,843,974 favorable reserve development since December 31, 2016. The decrease is generally the result of lower than expected claims reported and paid for policies issued in the prior year. Original estimates are continually monitored and are updated as additional information about the expected versus actual timing of claims becomes known.

26. Intercompany Pooling Arrangements

Not applicable

NOTES TO FINANCIAL STATEMENTS

27. Structured Settlements

Not applicable

28. Health Care Receivable

Not applicable

29. Participating Policies

For the reporting year ended December 31, 2017, premiums under ordinary life participating policies were $1,480 or less than 0.01% of total ordinary life premiums earned. The Company accounts for its policyholder dividends based upon the accrual method. The Company paid dividends in the amount of $3,463 to policyholders and did not allocate any additional income to such policyholders.

30. Premium Deficiency Reserves

The Company had no accident and health premium deficiency reserves as of December 31, 2017 or 2016.

31. Reserves for Life Contracts and Annuity Contracts

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

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

(3) As of December 31, 2017 and 2016, the Company had $8,597,827,844 and $7,284,762,372, respectively, of insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the Department. Reserves to cover the above insurance are reported in Exhibit 5, Miscellaneous Reserves Section, as $202,339,322 and $190,046,256 as of December 31, 2017 and 2016, respectively, and were included in aggregate reserves.

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

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

(6) Other reserve changes for the year ended December, 31 2017:

Item	Total	Indust. Life	Ordinary			Credit Life Group and Individual	Group	
			Life Ins.	Individual Annuities	Suppl. Contracts		Life Ins.	Annuities
Change in cash flow testing reserve	$ —	$ —	$ —	$ (58,000,000)	$ —	$ —	$ —	$ —
Total	$ —	$ —	$ —	$ (58,000,000)	$ —	$ —	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

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

The Company's annuity reserves and deposit fund liabilities, including those held in separate account liabilities as of December 31, 2017, are summarized as follows:

	General Account	Separate Account NonGuaranteed	Total	Percent of Total
Subject to discretionary withdrawal:				
(1) With fair value adjustment	$ 6,359,993,952	$ —	$ 6,359,993,952	25.0%
(2) At book value less surrender charge of 5 percent or more	7,134,513,555	—	7,134,513,555	28.0%
(3) At fair value	—	611,788,054	611,788,054	2.4%
(4) Total with adjustment or at fair value	13,494,507,507	611,788,054	14,106,295,561	55.4%
(5) At book value without adjustment (minimal or no charge or adjustment)	5,281,150,877	—	5,281,150,877	20.7%
Not subject to discretionary withdrawal	6,087,319,584	—	6,087,319,584	23.9%
Total gross annuity actuarial reserves and deposit-fund liabilities	24,862,977,968	611,788,054	25,474,766,022	100.0%
Reinsurance ceded	27,989,305	—	27,989,305	
Total net annuity actuarial reserves and deposit-fund liabilities*	$ 24,834,988,663	$ 611,788,054	$ 25,446,776,717	

*Reconciliation of total annuity actuarial reserves and deposit fund liabilities.

F. Life & accident & health annual statement:

(1) Exhibit 5, annuities section, total (net)	$ 22,961,431,698
(2) Exhibit 5, supplementary contracts with life contingencies section, total (net)	3,326
(3) Exhibit 7 deposit-type contracts, line 14, Column 1	1,873,553,639
(4) Subtotal	24,834,988,663
Separate accounts annual statement	
(5) Exhibit 3 line 0299999, Column 2	606,972,401
(6) Exhibit 3, line 0399999, Column 2	—
(7) Policyholder dividend and coupon accumulations	—
(8) Policyholder premiums	—
(9) Guaranteed interest contracts	—
(10) Other contract deposit funds	4,815,653
(11) Subtotal	611,788,054
(12) Combined total	$ 25,446,776,717

NOTES TO FINANCIAL STATEMENTS

The Company's annuity reserves and deposit fund liabilities, including those held in separate account liabilities as of December 31, 2016, are summarized as follows:

	General Account	Separate Account NonGuaranteed	Total	Percent of Total
Subject to discretionary withdrawal:				
(1) With fair value adjustment	$ 6,381,991,492	$ —	$ 6,381,991,492	26.7%
(2) At book value less surrender charge of 5 percent or more	6,005,874,660	—	6,005,874,660	25.1%
(3) At fair value	—	650,441,091.6	650,441,092	2.7%
(4) Total with adjustment or at fair value	12,387,866,152	650,441,092	13,038,307,244	54.5%
(5) At book value without adjustment (minimal or no charge or adjustment)	4,883,372,655	—	4,883,372,655	20.4%
Not subject to discretionary withdrawal	6,023,686,110	—	6,023,686,110	25.1%
Total gross annuity actuarial reserves and deposit-fund liabilities	23,294,924,917	650,441,092	23,945,366,009	100.0%
Reinsurance ceded	4,031,512	—	4,031,512	
Total net annuity actuarial reserves and deposit-fund liabilities*	$ 23,290,893,405	$ 650,441,092	$ 23,941,334,497	

*Reconciliation of total annuity actuarial reserves and deposit fund liabilities.

F. Life & accident & health annual statement:

(1) Exhibit 5, annuities section, total (net)	$ 21,355,210,858
(2) Exhibit 5, supplementary contracts with life contingencies section, total (net)	70,106
(3) Exhibit 7 deposit-type contracts, line 14, Column 1	1,935,612,441
(4) Subtotal	23,290,893,405
Separate accounts annual statement	
(5) Exhibit 3 line 0299999, Column 2	646,463,038
(6) Exhibit 3, line 0399999, Column 2	—
(7) Policyholder dividend and coupon accumulations	—
(8) Policyholder premiums	—
(9) Guaranteed interest contracts	—
(10) Other contract deposit funds	3,978,054
(11) Subtotal	650,441,092
(12) Combined total	$ 23,941,334,497

NOTES TO FINANCIAL STATEMENTS

33. Premium and Annuity Considerations Deferred and Uncollected

The deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2017 are as follows:

Type	Gross	Net of Loading
(1) Industrial	$ —	$ —
(2) Ordinary – new business	1,097,080	519,940
(3) Ordinary – renewal	13,602,915	34,260,594
(4) Credit life	—	—
(5) Group life	8,068,566	8,068,566
(6) Group annuity	—	—
(7) Total	$ 22,768,561	$ 42,849,100

The deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2016 are as follows:

Type	Gross	Net of Loading
(1) Industrial	$ —	$ —
(2) Ordinary – new business	1,101,478	307,086
(3) Ordinary – renewal	14,471,309	35,006,802
(4) Credit life	—	—
(5) Group life	7,587,565	7,587,565
(6) Group annuity	—	—
(7) Total	$ 23,160,352	$ 42,901,453

34. Separate Accounts

A. Separate Account Activity

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

2. In accordance with contract provisions relating to the Company's products recorded within the separate accounts, most of the assets are legally insulated from the general account, preventing such assets from being generally available to satisfy claims resulting from the general account. The Company allows interest income above the required policy account values to remain within the fixed BOLI separate account. The amount accumulated over and above the required policy account values is not considered to be legally insulated.

Separate account assets as of December 31, 2017 are attributed to the following products:

Product	Legally Insulated	Not Legally Insulated	Total
BOLI	$ 4,516,951,904	$ 119,884,255	$ 4,636,836,159
Variable annuities	612,911,138	—	612,911,138
Variable COLI	261,390,301	—	261,390,301
Variable universal life	92,037,737	—	92,037,737
Variable life	11,514,166	—	11,514,166
Total	$ 5,494,805,246	$ 119,884,255	$ 5,614,689,501

NOTES TO FINANCIAL STATEMENTS

Separate account assets as of December 31, 2016 are attributed to the following products:

Product	Legally Insulated	Not Legally Insulated	Total
BOLI	$ 4,416,713,526	$ 125,691,123	$ 4,542,404,649
Variable annuities	651,946,405	—	651,946,405
Variable universal life	171,530,743	—	171,530,743
Variable COLI	78,117,831	—	78,117,831
Variable life	9,572,347	—	9,572,347
Total	$ 5,327,880,852	$ 125,691,123	$ 5,453,571,975

3. In accordance with contract provisions relating to the Company's products recorded within the separate account, some separate account liabilities are guaranteed by the general account. These guarantees are described below in Note 34.B.

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

a.	2017	$ 6,016
b.	2016	2,939
c.	2015	3,502
d.	2014	3,442
e.	2013	1,196

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

Year ending	Separate Account Guarantees
2017	$ 884,468
2016	708,215
2015	761,711
2014	883,270
2013	843,704

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

B. General Nature and Characteristics of Separate Account Business

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

Information regarding the separate accounts of the Company as of December 31, 2017 is as follows:

	Nonindexed Guarantee Less than /equal to 4%	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	Total
1. Premiums, considerations or deposits for the year ended December 31, 2017	$ —	$ —	$ 98,275,615	$ 98,275,615
2. Reserves as of December 31, 2017 For accounts with assets at:				
a. Fair value	$ —	$ —	$ 975,621,997	$ 975,621,997
b. Amortized cost	2,137,872,394	2,378,979,511	—	4,516,851,905
c. Total reserves	$ 2,137,872,394	$ 2,378,979,511	975,621,997	5,492,473,902
3. By withdrawal characteristics				
a. Subject to discretionary withdrawal	$ —	$ —	$ —	$ —
b. With FV adjustment	—	—	—	—
c. At book value without FV adjustments and with current surrender charge of 5% or more	122,750,383	—	—	122,750,383
d. At fair value	—	—	975,621,997	975,621,997
e. At book value without FV adjustment and with current surrender charge less than 5%	2,015,122,011	2,378,979,511	—	4,394,101,522
f. Subtotal	2,137,872,394	2,378,979,511	975,621,997	5,492,473,902
g. Not subject to discretionary withdrawal	—	—	—	—
h. Total	$ 2,137,872,394	$ 2,378,979,511	$ 975,621,997	$ 5,492,473,902
*Line 2(c) should equal line 3(h)				
4. Reserves for asset default risk in lieu of AVR	$ —	$ —	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

Information regarding the separate accounts of the Company as of December 31, 2016 is as follows:

	Nonindexed Guarantee Less than /equal to 4%	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	Total
1. Premiums, considerations or deposits for the year ended December 31, 2016	$ —	$ —	$ 86,994,734	$ 86,994,734
2. Reserves as of December 31, 2016				
For accounts with assets at:				
a. Fair value	—	—	909,645,520	909,645,520
b. Amortized cost	2,102,313,187	2,314,400,339	—	4,416,713,526
c. Total reserves	$ 2,102,313,187	$ 2,314,400,339	$ 909,645,520	$ 5,326,359,046
3. By withdrawal characteristics				
a. Subject to discretionary withdrawal	$ —	$ —	$ —	$ —
b. With FV adjustment	—	—	—	—
c. At book value without FV adjustments and with current surrender charge of 5% or more	532,615,052	—	—	532,615,052
d. At fair value	—	—	909,645,520	909,645,520
e. At book value without FV adjustment and with current surrender charge less than 5%	1,569,698,135	2,314,400,339	—	3,884,098,474
f. Subtotal	2,102,313,187	2,314,400,339	909,645,520	5,326,359,046
g. Not subject to discretionary	—	—	—	—
h. Total	$ 2,102,313,187	$ 2,314,400,339	$ 909,645,520	$ 5,326,359,046
*Line 2(c) should equal line 3(h)				
4. Reserves for asset default risk in lieu of AVR	$ —	$ —	$ —	$ —

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

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

		2017	2016
a.	Transfers to Separate Accounts (Page 4, Line 1.4)	$ 232,523,535	$ 429,273,060
b.	Transfers from Separate Accounts (Page 4, Line 10)	(329,138,548)	(507,329,944)
c.	Net Transfers to (from) Separate Accounts (a)-(b)	$ (96,615,013)	$ (78,056,884)
2.	Reconciling Adjustments	—	—
3.	Transfers as reported in the Summary of Operations of the Life, Accident and Health Annual Statement (1c) + (2) = (Page 4 Line 26)	$ (96,615,013)	$ (78,056,884)

35. Loss/Claim Adjustment Expenses

The liability balance for unpaid accident and health loss/claim adjustment expenses as of December 31, 2017 and December 31, 2016 was $6,758,340 and $5,858,273 respectively, and is included in accident and health reserves. The Company incurred $5,274,677 and paid $4,374,610 of loss/claim adjustment expenses in the current year, of which $1,536,980 was attributable to insured or covered events of prior years. For the year ended December 31, 2016, $4,456,755 of loss/claim adjustment expense was incurred and $2,895,141 was paid, of which $1,071,771 was attributable to insured or covered events of prior years. The Company did not take into account estimated subrogation in its determination of the liability for unpaid claims or losses.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1, 1A and 2

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

1.3 State Regulating? ..... Iowa

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

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

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

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2015

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

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Symetra Securities, Inc.	Bellevue, WA	NO	NO	NO	YES

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
Ernst and Young LLP
Suite 3500
999 Third Avenue
Seattle, WA 98104-4086

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

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

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

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

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

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

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
Dena Ashlock, FSA, MAAA
Senior Vice President & Corporate Actuary
Symetra Life Insurance Company
777 108th Avenue NE, Suite 1200
MS: SC15
Bellevue, WA 98004

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

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

12.12 Number of parcels involved 79

12.13 Total book/adjusted carrying value ..... $ 232,661,747

12.2 If, yes provide explanation:
Investments in tax credit partnerships (Schedule BA) and Real Estate Investments Trusts (Schedule D, Part 2.2)

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

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

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

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

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

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

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

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

14.21 If the response to 14.2 is yes, provide information related to amendment(s).

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

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

GENERAL INTERROGATORIES

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

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

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

BOARD OF DIRECTORS

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

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

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

FINANCIAL

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

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

20.11 To directors or other officers ..... $ 0
20.12 To stockholders not officers ..... $ 0
20.13 Trustees, supreme or grand (Fraternal Only) ..... $

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

20.21 To directors or other officers ..... $ 0
20.22 To stockholders not officers ..... $ 0
20.23 Trustees, supreme or grand (Fraternal Only) ..... $

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

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

21.21 Rented from others ..... $
21.22 Borrowed from others ..... $
21.23 Leased from others ..... $
21.24 Other ..... $

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

22.2 If answer is yes:

22.21 Amount paid as losses or risk adjustment $ 0
22.22 Amount paid as expenses ..... $ 559,019
22.23 Other amounts paid ..... $ 0

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

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

INVESTMENT

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

24.02 If no, give full and complete information relating thereto

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

24.04 Does the Company's security lending program meet the requirements for a conforming program as outlined in the Risk-Based Capital Instructions? ..... Yes [ ] No [ ] N/A [X]

24.05 If answer to 24.04 is yes, report amount of collateral for conforming programs. ..... $

24.06 If answer to 24.04 is no, report amount of collateral for other programs. ..... $

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

25.21	Subject to repurchase agreements	$ 0
25.22	Subject to reverse repurchase agreements	$ 0
25.23	Subject to dollar repurchase agreements	$ 0
25.24	Subject to reverse dollar repurchase agreements	$ 0
25.25	Placed under option agreements	$ 0
25.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$ 0
25.27	FHLB Capital Stock	$ 0
25.28	On deposit with states	$ 6,867,621
25.29	On deposit with other regulatory bodies	$ 0
25.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 0
25.31	Pledged as collateral to FHLB - including assets backing funding agreements	$ 0
25.32	Other	$ 0

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

1 Name of Firm or Individual	2 Affiliation
Internal Symetra Investment Team	I
MetLife Investment Management, LLC	U
PNC Bank, National Association	U
Principal Global Investors, LLC	U
Principal Real Estate Investors, LLC	U
Wellington Management Company, LLP	U

28.0597 For those firms/individuals listed in the table for Question 28.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's assets? ..... Yes [ ] No [X]

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

28.06 For those firms or individuals listed in the table for 28.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
142463	MetLife Investment Management, LLC	EAU072Q8FCR1SOXGYJ21	SEC	DS
151829	PNC Bank, National Assocation	AD6GFRVSDT01YPT1CS68	SEC	DS
109002	Principal Global Investors, LLC	549300BABIOZPCNHMB89	SEC	DS
109008	Principal Real Estate Investors, LLC	549300MQOXJ8V8FMMS34	SEC	DS
106595	Wellington Management Company, LLP	549300YHP12TEZNLCX41	SEC	DS

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

29.2 If yes, complete the following schedule:

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

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

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

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1 Bonds	22,900,223,390	24,223,224,408	1,323,001,018
30.2 Preferred stocks	101,135,079	102,165,552	1,030,473
30.3 Totals	23,001,358,469	24,325,389,960	1,324,031,491

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

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

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

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

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

.....

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

32.2 If no, list exceptions:

.....

GENERAL INTERROGATORIES

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

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

OTHER

34.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 824,973

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

1 Name	2 Amount Paid
Moody's Investor Service	272,500

35.1 Amount of payments for legal expenses, if any? ..... $ 2,392,672

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

1 Name	2 Amount Paid

36.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 61,054

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

1 Name	2 Amount Paid
American Council of Life Insurers	47,342

GENERAL INTERROGATORIES

PART 2 - LIFE INTERROGATORIES

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

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

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? $
1.31 Reason for excluding:

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

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

1.6 Individual policies:

Most current three years:
1.61 Total premium earned $
1.62 Total incurred claims $
1.63 Number of covered lives

All years prior to most current three years
1.64 Total premium earned $
1.65 Total incurred claims $
1.66 Number of covered lives

1.7 Group policies:

Most current three years:
1.71 Total premium earned $
1.72 Total incurred claims $
1.73 Number of covered lives

All years prior to most current three years
1.74 Total premium earned $
1.75 Total incurred claims $
1.76 Number of covered lives

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	611,456,461	521,212,657
2.2	Premium Denominator	4,116,221,229	4,421,768,855
2.3	Premium Ratio (2.1/2.2)	0.149	0.118
2.4	Reserve Numerator	151,642,485	116,983,578
2.5	Reserve Denominator	25,590,480,993	23,687,036,687
2.6	Reserve Ratio (2.4/2.5)	0.006	0.005

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

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

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

3.4 State the authority under which Separate Accounts are maintained:
Sections IAC Rule 191.33.6 and IAC Rule 191.31.4 of the Iowa Administrative Code

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

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

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

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

4.2 Net reimbursement of such expenses between reporting entities:
4.21 Paid $ 0
4.22 Received $ 5,116,723

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

5.2 If yes, what amount pertaining to these lines is included in:
5.21 Page 3, Line 1 $
5.22 Page 4, Line 1 $

6. FOR STOCK REPORTING ENTITIES ONLY:

6.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: $ 663,960,292

7. Total dividends paid stockholders since organization of the reporting entity:
7.11 Cash $ 1,602,900,000
7.12 Stock $ 0

GENERAL INTERROGATORIES

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

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

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

8.3 If 8.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

		1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
8.31	Earned premium			
8.32	Paid claims			
8.33	Claim liability and reserve (beginning of year)			
8.34	Claim liability and reserve (end of year)			
8.35	Incurred claims			

8.4 If reinsurance assumed included amounts with attachment points below $1,000,000, the distribution of the amounts reported in Lines 8.31 and 8.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
8.41	<$25,000		
8.42	$25,000 - 99,999		
8.43	$100,000 - 249,999		
8.44	$250,000 - 999,999		
8.45	$1,000,000 or more		

8.5 What portion of earned premium reported in 8.31, Column 1 was assumed from pools? ..... $

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

11.2 If the answer to 11.1 is yes, please provide the following:

1	2	3	4	Assets Supporting Reserve Credit		
				5	6	7
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other
Symetra Reinsurance Corporation	00000	IA	196,813,613	0	0	196,813,613

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

12.1 Direct Premium Written	$	444,201,247
12.2 Total Incurred Claims	$	199,464,945
12.3 Number of Covered Lives		188,058

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

FIVE-YEAR HISTORICAL DATA

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

		1 2017	2 2016	3 2015	4 2014	5 2013
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	28,887,936	25,229,167	22,306,776	19,519,920	18,662,270
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	26,187,249	26,385,329	26,897,499	27,306,539	27,668,071
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	48,821,845	33,921,341	27,309,168	19,842,154	14,133,952
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	103,897,030	85,535,837	76,513,443	66,668,613	60,464,293
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated		XXX	XXX	XXX	XXX
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	4,338,172	3,555,082	3,268,888	1,363,897	1,129,960
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	1,204,992	1,241,378	1,409,240	1,568,870	1,304,714
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)	18,288,551	10,217,156	8,490,598	6,231,796	6,491,444
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	23,831,715	15,013,616	13,168,726	9,164,563	8,926,118
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)					
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	387,801,902	336,090,049	304,346,087	12,490,436	159,801,469
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	2,860,017,336	3,332,139,321	3,586,137,508	2,625,875,328	2,221,118,506
16	Credit life (group and individual) (Line 20.4, Col. 5)					
17.1	Group life insurance (Line 20.4, Col. 6)	90,119,588	66,122,602	50,820,569	33,800,642	19,453,238
17.2	Group annuities (Line 20.4, Col. 7)	23,847,084	25,059,992	27,422,231	27,821,088	31,091,586
18.1	A & H-group (Line 20.4, Col. 8)	754,052,012	661,929,638	617,888,340	553,687,456	563,481,926
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3	A & H-other (Line 20.4, Col. 10)	383,307	427,253	464,048	509,124	619,368
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)					
20.	Total	4,116,221,229	4,421,768,855	4,587,078,783	3,254,184,074	2,995,566,093
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	30,868,082,052	28,835,671,479	26,471,773,498	23,890,113,403	21,998,796,568
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	28,776,054,754	26,882,660,426	24,500,366,859	21,905,610,323	20,241,697,727
23.	Aggregate life reserves (Page 3, Line 1)	25,446,844,429	23,648,336,989	21,351,903,169	18,823,869,170	17,208,716,354
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1		XXX	XXX	XXX	XXX
24.	Aggregate A & H reserves (Page 3, Line 2)	115,118,091	88,287,812	31,386,287	15,518,649	8,040,704
25.	Deposit-type contract funds (Page 3, Line 3)	1,873,553,639	1,935,612,443	2,001,560,587	2,045,793,053	2,041,723,071
26.	Asset valuation reserve (Page 3, Line 24.01)	338,050,404	335,880,642	290,628,240	294,186,780	302,593,354
27.	Capital (Page 3, Lines 29 and 30)	5,000,000	5,000,000	5,000,000	5,000,000	5,000,000
28.	Surplus (Page 3, Line 37)	2,213,910,267	2,077,383,954	2,076,501,462	2,073,335,301	1,864,719,652
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	1,883,300,843	2,478,579,969	2,804,110,325	1,903,363,297	1,581,679,890
	Risk-Based Capital Analysis					
30.	Total adjusted capital	2,567,225,339	2,426,600,663	2,378,534,595	2,377,574,451	2,176,654,230
31.	Authorized control level risk - based capital	304,625,644	293,510,632	280,374,184	250,670,217	236,192,155
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	75.7	76.2	77.7	77.9	79.5
33.	Stocks (Lines 2.1 and 2.2)	3.2	3.2	3.3	3.6	3.5
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	18.1	17.6	17.0	16.3	15.0
35.	Real estate (Lines 4.1, 4.2 and 4.3)					
36.	Cash, cash equivalents and short-term investments (Line 5)	1.0	0.9	0.4	0.4	0.1
37.	Contract loans (Line 6)	0.2	0.2	0.2	0.3	0.3
38.	Derivatives (Page 2, Line 7)	1.2	1.1	0.5	0.4	0.2
39.	Other invested assets (Line 8)	0.5	0.7	0.8	1.1	1.3
40.	Receivables for securities (Line 9)	0.1	0.1	0.1	0.0	0.0
41.	Securities lending reinvested collateral assets (Line 10)					
42.	Aggregate write-ins for invested assets (Line 11)					
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2017	2 2016	3 2015	4 2014	5 2013
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)					
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	135,864,796	133,970,473	138,054,151	141,386,482	114,408,033
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
48.	Affiliated mortgage loans on real estate					
49.	All other affiliated					
50.	Total of above Lines 44 to 49	135,864,796	133,970,473	138,054,151	141,386,482	114,408,033
51.	Total Investment in Parent included in Lines 44 to 49 above					
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	91,771,165	130,269,702	112,167,656	65,413,900	70,214,879
53.	Total admitted assets (Page 2, Line 28, Col. 3)	36,482,771,553	34,289,243,454	31,806,855,857	29,151,723,813	27,220,041,375
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	1,239,845,023	1,179,730,484	1,090,994,310	1,072,676,902	1,059,187,049
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	95,747,801	(10,238,238)	(6,348,344)	57,362,624	36,668,003
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	85,443,840	47,521,560	(47,893,426)	14,004,838	30,338,138
57.	Total of above Lines 54, 55 and 56	1,421,036,664	1,217,013,806	1,036,752,540	1,144,044,364	1,126,193,190
	Benefits and Reserve Increases (Page 6)					
58.	Total contract benefits - life (Lines 10, 11, 12, 13, 14 and 15 Col. 1, minus Lines 10, 11,12, 13, 14 and 15 Cols. 9, 10 and 11)	2,476,713,683	2,206,826,639	2,001,174,790	1,861,309,654	1,619,090,198
59.	Total contract benefits - A & H (Lines 13 & 14, Cols. 9, 10 & 11)	516,609,906	411,392,660	393,662,799	327,971,076	369,962,457
60.	Increase in life reserves - other than group and annuities (Line 19, Cols. 2 and 3)	248,795,368	265,736,406	187,460,829	(18,288,056)	79,107,126
61.	Increase in A & H reserves (Line 19, Cols. 9, 10 & 11)	26,830,280	56,901,525	15,867,638	7,477,945	1,894,868
62.	Dividends to policyholders (Line 30, Col. 1)	3,389	3,790	3,613	3,570	3,589
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	15.1	13.9	12.3	12.7	13.7
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	3.5	4.2	4.5	5.0	5.9
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	71.8	70.8	66.5	60.5	65.9
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	0.0	0.0	0.0	0.0	0.0
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	24.4	26.4	25.0	27.0	26.0
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	189,782,634	174,911,552	123,317,433	112,784,863	122,799,455
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	200,450,317	154,569,052	131,245,543	144,970,591	143,085,695
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	333,632	389,581	567,679	514,291	501,559
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	500,100	766,015	867,646	978,721	1,150,384
	Net Gains From Operations After Federal Income Taxes by Lines of Business (Page 6, Line 33)					
72.	Industrial life (Col. 2)					
73.	Ordinary - life (Col. 3)	(78,749,156)	(108,167,557)	(117,762,788)	(1,766,431)	(47,406,860)
74.	Ordinary - individual annuities (Col. 4)	228,556,832	146,843,524	265,604,015	110,967,448	134,763,129
75.	Ordinary-supplementary contracts (Col. 5)	177,846	(332,152)	(560,990)	(154,632)	(259,436)
76.	Credit life (Col. 6)					
77.	Group life (Col. 7)	(9,413,481)	(3,839,828)	(6,925,103)	(5,390,736)	(4,729,532)
78.	Group annuities (Col. 8)	(8,031,278)	(8,646,710)	(13,545,902)	(4,214,773)	4,608,433
79.	A & H-group (Col. 9)	39,297,519	27,342,058	84,773,468	83,822,712	59,635,701
80.	A & H-credit (Col. 10)					
81.	A & H-other (Col. 11)	262,527	418,643	313,998	355,108	318,600
82.	Aggregate of all other lines of business (Col. 12)					
83.	Total (Col. 1)	172,100,809	53,617,978	211,896,698	183,618,696	146,930,035

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

If no, please explain:

DIRECT BUSINESS IN THE STATE OF Grand Total — DURING THE YEAR 2017

NAIC Group Code 1129 — NAIC Company Code 68608

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	444,533,796		98,110,765		542,644,561
2. Annuity considerations	2,861,015,082		23,847,083		2,884,862,165
3. Deposit-type contract funds	169,899,079	XXX	3,086,944	XXX	172,986,024
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	3,475,447,958		125,044,792		3,600,492,749
DIRECT DIVIDENDS TO POLICYHOLDERS					
Life insurance:					
6.1 Paid in cash or left on deposit	3,007				3,007
6.2 Applied to pay renewal premiums	259				259
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	198				198
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)	3,463				3,463
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)	3,463				3,463
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	202,935,070		82,104,919		285,039,989
10. Matured endowments	31,992				31,992
11. Annuity benefits	328,591,240		8,161,872		336,753,112
12. Surrender values and withdrawals for life contracts	1,840,474,441		86,503,942		1,926,978,383
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	543,688				543,688
15. Totals	2,372,576,430		176,770,733		2,549,347,163
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No.	Industrial 8 Amount	Total 9 No.	Total 10 Amount
16. Unpaid December 31, prior year	119	21,377,696			107	4,225,925			226	25,603,621
17. Incurred during current year	1,461	198,564,366			2,051	84,624,038			3,512	283,188,404
Settled during current year:										
18.1 By payment in full	1,462	202,967,062			1,964	82,104,919			3,426	285,071,981
18.2 By payment on compromised claims										
18.3 Totals paid	1,462	202,967,062			1,964	82,104,919			3,426	285,071,981
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	1,462	202,967,062			1,964	82,104,919			3,426	285,071,981
19. Unpaid Dec. 31, current year (16+17-18.6)	118	16,975,000			194	6,745,044			312	23,720,044
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	188,207	51,427,951,382		(a)	4,113	33,920,900,599			192,320	85,348,851,981
21. Issued during year	7,362	5,543,163,703			372	18,288,551,192			7,734	23,831,714,895
22. Other changes to in force (Net)	(10,325)	(2,083,702,583)			(262)	(3,387,978,437)			(10,587)	(5,471,681,021)
23. In force December 31 of current year	185,244	54,887,412,502		(a)	4,223	48,821,473,353			189,467	103,708,885,855

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

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

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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Dividends Paid Or Credited On Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	771,962,171	779,407,376		516,912,241	575,101,818
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	396,185	415,092		231,605	210,058
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	396,185	415,092		231,605	210,058
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	772,358,356	779,822,469		517,143,846	575,311,876

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 43,771 .

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1	2	3	4	5	6	Number of 7	Number of 8	9	
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
1.	In force end of prior year			188,897	51,614,496			1,109	654,203	33,921,341	85,535,837
2.	Issued during year			7,362	5,543,164			372	426,036	18,288,551	23,831,715
3.	Reinsurance assumed				3,395						3,395
4.	Revived during year			671	254,000				1	23	254,023
5.	Increased during year (net)				72,530			9	45,922	2,262,481	2,335,011
6.	Subtotals, Lines 2 to 5			8,033	5,873,089			381	471,959	20,551,055	26,424,144
7.	Additions by dividends during year	XXX		XXX		XXX		XXX	XXX		
8.	Aggregate write-ins for increases										
9.	Totals (Lines 1 and 6 to 8)			196,930	57,487,585			1,490	1,126,162	54,472,396	111,959,981
	Deductions during year:										
10.	Death			1,324	199,994			XXX	1,838	73,684	273,678
11.	Maturity			23	212			XXX			212
12.	Disability							XXX			
13.	Expiry			932	122,942						122,942
14.	Surrender			7,711	1,644,784				67	2,758	1,647,542
15.	Lapse			1,008	203,407			187	72,821	4,734,387	4,937,794
16.	Conversion							XXX	XXX	XXX	
17.	Decreased (net)				239,563				23,126	839,722	1,079,285
18.	Reinsurance				1,498						1,498
19.	Aggregate write-ins for decreases										
20.	Totals (Lines 10 to 19)			10,998	2,412,400			187	97,852	5,650,551	8,062,951
21.	In force end of year (Line 9 minus Line 20)			185,932	55,075,185			1,303	1,028,310	48,821,845	103,897,030
22.	Reinsurance ceded end of year	XXX		XXX	24,109,962	XXX		XXX	XXX	1,969,775	26,079,737
23.	Line 21 minus Line 22	XXX		XXX	30,965,223	XXX	(a)	XXX	XXX	46,852,070	77,817,293
	DETAILS OF WRITE-INS										
0801.											
0802.											
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow page.										
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)										
1901.											
1902.											
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow page.										
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)										

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

EXHIBIT OF LIFE INSURANCE

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

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24.	Additions by dividends	XXX		XXX	15
25.	Other paid-up insurance			6,219	39,670
26.	Debit ordinary insurance	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27.	Term policies - decreasing			2,744	98,494
28.	Term policies - other	1,938	1,161,462	77,598	25,731,619
29.	Other term insurance - decreasing	XXX		XXX	
30.	Other term insurance	XXX	43,530	XXX	341,966
31.	Totals (Lines 27 to 30)	1,938	1,204,992	80,342	26,172,079
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	
33.	Totals, extended term insurance	XXX	XXX	933	15,170
34.	Totals, whole life and endowment	5,424	4,338,172	104,657	28,887,936
35.	Totals (Lines 31 to 34)	7,362	5,543,164	185,932	55,075,185

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial				
37.	Ordinary	5,543,164		55,075,022	163
38.	Credit Life (Group and Individual)				
39.	Group	18,288,551		48,821,845	
40.	Totals (Lines 36 to 39)	23,831,715		103,896,867	163

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41.	Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	18,285,555
42.	Number in force end of year if the number under shared groups is counted on a pro-rata basis		XXX	1,028,310	XXX
43.	Federal Employees' Group Life Insurance included in Line 21				
44.	Servicemen's Group Life Insurance included in Line 21				
45.	Group Permanent Insurance included in Line 21				

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies	119,641

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

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

47.1 Face amount as of last policy anniversary.

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

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
		1	2	3	4	5	6	7	8
	Disability Provisions	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Certifi-cates	Amount of Ins rance
48.	Waiver of Premium			8,176	775,551			1,012,710	46,373,404
49.	Disability Income			221	282				
50.	Extended Benefits			XXX	XXX				
51.	Other								
52.	Total		(a)	8,397	(a) 775,833		(a)	1,012,710	(a) 46,373,404

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

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

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	2	39		
2.	Issued during year		9		
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)	2	48		
	Deductions during year:				
6.	Decreased (net)	1	8		
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	1	8		
9.	In force end of year	1	40		
10.	Amount on deposit	3,326	(a) 2,653,895		(a)
11.	Income now payable				
12.	Amount of income payable	(a) 331	(a) 11,677	(a)	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	38,344	203,713	4,798	20,827
2.	Issued during year	1,394	21,257	10	355
3.	Reinsurance assumed				
4.	Increased during year (net)		1,502		172
5.	Totals (Lines 1 to 4)	39,738	226,472	4,808	21,354
	Deductions during year:				
6.	Decreased (net)	2,776	18,761	171	1,763
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	2,776	18,761	171	1,763
9.	In force end of year	36,962	207,711	4,637	19,591
	Income now payable:				
10.	Amount of income payable	(a) 604,641,646	XXX	XXX	(a) 8,172,775
	Deferred fully paid:				
11.	Account balance	XXX	(a) 17,988,258,733	XXX	(a) 40,189,092
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 1,340,483,170	XXX	(a) 747,423,780

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year	1,751,298	674,479,950			652	447,435
2.	Issued during year	747,426	236,820,556				
3.	Reinsurance assumed	3,576	873,854				
4.	Increased during year (net)	93,933	XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	2,596,233	XXX		XXX	652	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	361,447	XXX		XXX	55	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)	361,447	XXX		XXX	55	XXX
10.	In force end of year	2,234,786	(a) 794,992,775		(a)	597	(a) 411,614

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1.	In force end of prior year	442	72
2.	Issued during year	2	
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)	444	72
	Deductions During Year:		
6.	Decreased (net)	40	4
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	40	4
9.	In force end of year	404	68
10.	Amount of account balance	(a) 101,342,642	(a) 297,921

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

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	77,122,128
2.	Current year's realized pre-tax capital gains/(losses) of $ (8,730,383) transferred into the reserve net of taxes of $ (3,055,635)	(5,674,748)
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)	71,447,381
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	9,959,732
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	61,487,649

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.	2017	10,801,438	(841,706)		9,959,732
2.	2018	9,724,265	(1,054,605)		8,669,660
3.	2019	8,957,291	(559,638)		8,397,653
4.	2020	7,960,530	(407,352)		7,553,179
5.	2021	6,727,937	(249,368)		6,478,569
6.	2022	5,235,176	(84,440)		5,150,736
7.	2023	4,499,310	(12,703)		4,486,607
8.	2024	3,883,111	(35,559)		3,847,552
9.	2025	4,146,943	(59,910)		4,087,033
10.	2026	3,888,085	(82,342)		3,805,743
11.	2027	3,443,380	(112,241)		3,331,139
12.	2028	2,756,293	(125,380)		2,630,913
13.	2029	2,068,223	(117,810)		1,950,413
14.	2030	1,449,310	(114,847)		1,334,463
15.	2031	910,579	(108,632)		801,947
16.	2032	572,741	(102,947)		469,794
17.	2033	626,351	(103,529)		522,822
18.	2034	452,970	(105,914)		347,056
19.	2035	217,586	(111,018)		106,568
20.	2036	86,493	(116,093)		(29,600)
21.	2037	(91,640)	(118,449)		(210,089)
22.	2038	(202,720)	(123,722)		(326,442)
23.	2039	(223,962)	(129,221)		(353,183)
24.	2040	(210,072)	(131,970)		(342,042)
25.	2041	(179,910)	(140,219)		(320,129)
26.	2042	(148,724)	(142,969)		(291,693)
27.	2043	(103,724)	(134,720)		(238,444)
28.	2044	(68,733)	(107,226)		(175,959)
29.	2045	(41,698)	(76,983)		(118,681)
30.	2046	(14,701)	(46,739)		(61,440)
31.	2047 and Later		(16,496)		(16,496)
32.	Total (Lines 1 to 31)	77,122,128	(5,674,748)		71,447,381

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	207,046,601	37,317,760	244,364,360	84,391,329	7,124,952	91,516,281	335,880,642
2. Realized capital gains/(losses) net of taxes - General Account	101,939,335	113,750	102,053,085	19,748,768	(8,061,922)	11,686,846	113,739,931
3. Realized capital gains/(losses) net of taxes - Separate Accounts	(16,358)		(16,358)				(16,358)
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	22,616,033		22,616,033	52,510,900	4,423,538	56,934,438	79,550,471
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts							
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	43,659,985	7,028,467	50,688,452		843,413	843,413	51,531,865
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	375,245,596	44,459,977	419,705,572	156,650,997	4,329,981	160,980,978	580,686,551
9. Maximum reserve	204,048,798	41,211,267	245,260,065	88,718,100	4,072,237	92,790,337	338,050,402
10. Reserve objective	138,832,379	31,715,634	170,548,013	88,718,100	3,131,488	91,849,588	262,397,601
11. 20% of (Line 10 - Line 8)	(47,282,643)	(2,548,869)	(49,831,512)	(13,586,580)	(239,699)	(13,826,278)	(63,657,790)
12. Balance before transfers (Lines 8 + 11)	327,962,952	41,911,108	369,874,061	143,064,418	4,090,282	147,154,700	517,028,761
13. Transfers							
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero	(123,914,154)	(699,841)	(124,613,995)	(54,346,317)	(18,045)	(54,364,362)	(178,978,357)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	204,048,798	41,211,267	245,260,066	88,718,100	4,072,237	92,790,338	338,050,404

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	581,678,462	XXX	XXX	581,678,462	0.0000		0.0000		0.0000	
2.	1	Highest Quality	10,490,816,091	XXX	XXX	10,490,816,091	0.0004	4,196,326	0.0023	24,128,877	0.0030	31,472,448
3.	2	High Quality	10,819,315,580	XXX	XXX	10,819,315,580	0.0019	20,556,700	0.0058	62,752,030	0.0090	97,373,840
4.	3	Medium Quality	598,547,468	XXX	XXX	598,547,468	0.0093	5,566,491	0.0230	13,766,592	0.0340	20,350,614
5.	4	Low Quality	362,297,579	XXX	XXX	362,297,579	0.0213	7,716,938	0.0530	19,201,772	0.0750	27,172,318
6.	5	Lower Quality	46,470,275	XXX	XXX	46,470,275	0.0432	2,007,516	0.1100	5,111,730	0.1700	7,899,947
7.	6	In or Near Default	1,097,935	XXX	XXX	1,097,935	0.0000		0.2000	219,587	0.2000	219,587
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Long-Term Bonds (Sum of Lines 1 through 8)	22,900,223,390	XXX	XXX	22,900,223,390	XXX	40,043,972	XXX	125,180,588	XXX	184,488,755
		PREFERRED STOCK										
10.	1	Highest Quality	24,400,000	XXX	XXX	24,400,000	0.0004	9,760	0.0023	56,120	0.0030	73,200
11.	2	High Quality	71,235,079	XXX	XXX	71,235,079	0.0019	135,347	0.0058	413,163	0.0090	641,116
12.	3	Medium Quality	5,500,000	XXX	XXX	5,500,000	0.0093	51,150	0.0230	126,500	0.0340	187,000
13.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
14.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
15.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	101,135,079	XXX	XXX	101,135,079	XXX	196,257	XXX	595,783	XXX	901,316
		SHORT - TERM BONDS										
18.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
19.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
20.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
21.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
22.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
23.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
24.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
25.		Total Short - Term Bonds (Sum of Lines 18 through 24)		XXX	XXX		XXX		XXX		XXX	
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	2,856,118	XXX	XXX	2,856,118	0.0004	1,142	0.0023	6,569	0.0030	8,568
27.	1	Highest Quality	3,199,617	XXX	XXX	3,199,617	0.0004	1,280	0.0023	7,359	0.0030	9,599
28.	2	High Quality	3,052,101	XXX	XXX	3,052,101	0.0019	5,799	0.0058	17,702	0.0090	27,469
29.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
30.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
31.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
33.		Total Derivative Instruments	9,107,836	XXX	XXX	9,107,836	XXX	8,221	XXX	31,630	XXX	45,636
34.		Total (Lines 9 + 17 + 25 + 33)	23,010,466,305	XXX	XXX	23,010,466,305	XXX	40,248,450	XXX	125,808,002	XXX	185,435,706

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		0.0010		0.0050		0.0065	
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0035		0.0100		0.0130	
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0060		0.0175		0.0225	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0105		0.0300		0.0375	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0160		0.0425		0.0550	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
41.		Residential Mortgages - All Other			XXX		0.0013		0.0030		0.0040	
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	5,096,651,788		XXX	5,096,651,788	0.0010	5,096,652	0.0050	25,483,259	0.0065	33,128,237
44.		Commercial Mortgages - All Other - CM2 - High Quality	333,059,084		XXX	333,059,084	0.0035	1,165,707	0.0100	3,330,591	0.0130	4,329,768
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	49,642,710		XXX	49,642,710	0.0060	297,856	0.0175	868,747	0.0225	1,116,961
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	3,878,106		XXX	3,878,106	0.0105	40,720	0.0300	116,343	0.0375	145,429
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0160		0.0425		0.0550	
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX		0.0420		0.0760		0.1200	
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
50.		Residential Mortgages - All Other			XXX		0.0025		0.0058		0.0090	
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
52.		Commercial Mortgages - All Other			XXX		0.0420		0.0760		0.1200	
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.0000		0.1700		0.1700	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
55.		Residential Mortgages - All Other			XXX		0.0000		0.0130		0.0130	
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
57.		Commercial Mortgages - All Other			XXX		0.0000		0.1700		0.1700	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	5,483,231,688		XXX	5,483,231,688	XXX	6,600,935	XXX	29,798,940	XXX	38,720,395
59.		Schedule DA Mortgages			XXX		0.0030		0.0100		0.0130	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	5,483,231,688		XXX	5,483,231,688	XXX	6,600,935	XXX	29,798,940	XXX	38,720,395

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	723,048,578	XXX	XXX	723,048,578	0.0000		0.1227 (a)	88,718,061	0.1227 (a)	88,718,061
2.		Unaffiliated - Private	246	XXX	XXX	246	0.0000		0.1600	39	0.1600	39
3.		Federal Home Loan Bank		XXX	XXX		0.0000		0.0050		0.0080	
4.		Affiliated - Life with AVR	135,864,796	XXX	XXX	135,864,796	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		0.1300 (a)		0.1300 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1600		0.1600	
14.		Real Estate					(b)		(b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1300		0.1300	
16.		Affiliated - All Other		XXX	XXX		0.0000		0.1600		0.1600	
17.		Total Common Stock (Sum of Lines 1 through 16)	858,913,620			858,913,620	XXX		XXX	88,718,100	XXX	88,718,100
		REAL ESTATE										
18.		Home Office Property (General Account only)					0.0000		0.0750		0.0750	
19.		Investment Properties					0.0000		0.0750		0.0750	
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1100		0.1100	
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		0.0004		0.0023		0.0030	
24.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
25.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
26.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
27.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
28.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
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	14,179,898	XXX	XXX	14,179,898	0.0004	5,672	0.0023	32,614	0.0030	42,540
31.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
32.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
33.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
34.	5	Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
35.	6	In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
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)	14,179,898	XXX	XXX	14,179,898	XXX	5,672	XXX	32,614	XXX	42,540
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality			XXX		0.0010		0.0050		0.0065	
39.		Mortgages - CM2 - High Quality			XXX		0.0035		0.0100		0.0130	
40.		Mortgages - CM3 - Medium Quality			XXX		0.0060		0.0175		0.0225	
41.		Mortgages - CM4 - Low Medium Quality			XXX		0.0105		0.0300		0.0375	
42.		Mortgages - CM5 - Low Quality			XXX		0.0160		0.0425		0.0550	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
44.		Residential Mortgages - All Other		XXX	XXX		0.0013		0.0030		0.0040	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX		0.0420		0.0760		0.1200	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
48.		Residential Mortgages - All Other			XXX		0.0025		0.0058		0.0090	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
50.		Commercial Mortgages - All Other			XXX		0.0420		0.0760		0.1200	
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX		0.0000		0.1700		0.1700	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0130		0.0130	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1700		0.1700	
56.		Total Affiliated (Sum of Lines 38 through 55)			XXX		XXX		XXX		XXX	
57.		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX		0.0010		0.0050		0.0065	
59.		Unaffiliated - In Good Standing Primarily Senior			XXX		0.0035		0.0010		0.0130	
60.		Unaffiliated - In Good Standing All Other			XXX		0.0060		0.0175		0.0225	
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0420		0.0760		0.1200	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1700		0.1700	
63.		Total Unaffiliated (Sum of Lines 57 through 62)			XXX		XXX		XXX		XXX	
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)			XXX		XXX		XXX		XXX	

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1300 (a)		0.1300 (a)	
66.		Unaffiliated Private		XXX	XXX		0.0000		0.1600		0.1600	
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		0.1300		0.1300	
69.		Affiliated Other - All Other		XXX	XXX		0.0000		0.1600		0.1600	
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		0.0750		0.0750	
72.		Investment Properties					0.0000		0.0750		0.0750	
73		Properties Acquired in Satisfaction of Debt					0.0000		0.1100		0.1100	
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	132,786,747			132,786,747	0.0063	836,557	0.0120	1,593,441	0.0190	2,522,948
77.		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78.		Non-guaranteed State Low Income Housing Tax Credit	188,027			188,027	0.0063	1,185	0.0120	2,256	0.0190	3,573
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)	132,974,775			132,974,775	XXX	837,741	XXX	1,595,697	XXX	2,526,521
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0037		0.0037	
82.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0120		0.0120	
83.		Other Invested Assets - Schedule BA	11,562,897	XXX		11,562,897	0.0000		0.1300	1,503,177	0.1300	1,503,177
84.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1300		0.1300	
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	11,562,897	XXX		11,562,897	XXX		XXX	1,503,177	XXX	1,503,177
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	158,717,570			158,717,570	XXX	843,413	XXX	3,131,488	XXX	4,072,237

(a) Times the company's weighted average portfolio beta (Minimum .10, Maximum .20).
(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 Replications (Synthetic) Assets

N O N E

Schedule F - Claims

N O N E

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	755,245,422	XXX	754,862,115	XXX		XXX		XXX		XXX	383,307	XXX		XXX		XXX		XXX
2. Premiums earned	756,435,100	XXX	756,054,528	XXX		XXX		XXX		XXX	380,572	XXX		XXX		XXX		XXX
3. Incurred claims	543,006,040	71.8	542,816,584	71.8							189,456	49.8						
4. Cost containment expenses	3,326	0.0	3,326	0.0														
5. Incurred claims and cost containment expenses (Lines 3 and 4)	543,009,366	71.8	542,819,910	71.8							189,456	49.8						
6. Increase in contract reserves	437,005	0.1	525,884	0.1							(88,879)	(23.4)						
7. Commissions (a)	69,925,883	9.2	69,925,437	9.2							446	0.1						
8. Other general insurance expenses	95,229,313	12.6	95,229,313	12.6														
9. Taxes, licenses and fees	19,470,214	2.6	19,462,796	2.6							7,418	1.9						
10. Total other expenses incurred	184,625,410	24.4	184,617,546	24.4							7,864	2.1						
11. Aggregate write-ins for deductions																		
12. Gain from underwriting before dividends or refunds	28,363,319	3.7	28,091,188	3.7							272,131	71.5						
13. Dividends or refunds																		
14. Gain from underwriting after dividends or refunds	28,363,319	3.7	28,091,188	3.7							272,131	71.5						
DETAILS OF WRITE-INS																		
1101.																		
1102.																		
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page																		
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)																		

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
			Credit Accident and Health (Group and Individual)		5	6	7	8	9
	Total	Group Accident and Health		Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2. - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	71,395	1,136				70,259			
2. Advance premiums	3,100,410	3,100,410							
3. Reserve for rate credits	1,526,745	1,526,745							
4. Total premium reserves, current year	4,698,550	4,628,291				70,259			
5. Total premium reserves, prior year	3,941,242	3,868,248				72,994			
6. Increase in total premium reserves	757,308	760,043				(2,735)			
B. Contract Reserves:									
1. Additional reserves (a)	4,609,469	3,369,102				1,240,367			
2. Reserve for future contingent benefits									
3. Total contract reserves, current year	4,609,469	3,369,102				1,240,367			
4. Total contract reserves, prior year.	4,172,464	2,843,218				1,329,246			
5. Increase in contract reserves	437,005	525,884				(88,879)			
C. Claim Reserves and Liabilities:									
1. Total current year	262,008,316	261,486,928				521,388			
2. Total prior year	200,950,417	200,450,317				500,100			
3. Increase	61,057,899	61,036,611				21,288			
PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES									
1. Claims paid during the year:									
1.1 On claims incurred prior to current year	122,260,656	122,123,958				136,698			
1.2 On claims incurred during current year	359,687,485	359,656,015				31,470			
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	67,855,610	67,658,676				196,934			
2.2 On claims incurred during current year	194,152,706	193,828,252				324,454			
3. Test:									
3.1 Lines 1.1 and 2.1	190,116,266	189,782,634				333,632			
3.2 Claim reserves and liabilities, December 31, prior year	200,950,417	200,450,317				500,100			
3.3 Line 3.1 minus Line 3.2	(10,834,151)	(10,667,683)				(166,468)			
PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	911,243	911,243							
2. Premiums earned	911,243	911,243							
3. Incurred claims	1,304,599	1,304,599							
4. Commissions	150,996	150,996							
B. Reinsurance Ceded:									
1. Premiums written	26,248,456	26,220,370				28,086			
2. Premiums earned	26,248,456	26,220,370				28,086			
3. Incurred claims	33,649,184	33,628,582				20,602			
4. Commissions	64,048	64,048							

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

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims	553,114,235		22,236,390	575,350,625
2. Beginning Claim Reserves and Liabilities	257,710,908		1,092,412	258,803,320
3. Ending Claim Reserves and Liabilities	315,939,235		1,070,865	317,010,100
4. Claims Paid	494,885,908		22,257,937	517,143,845
B. Assumed Reinsurance:				
5. Incurred Claims	1,304,599			1,304,599
6. Beginning Claim Reserves and Liabilities	149,520			149,520
7. Ending Claim Reserves and Liabilities	259,302			259,302
8. Claims Paid	1,194,817			1,194,817
C. Ceded Reinsurance:				
9. Incurred Claims	33,628,582		20,602	33,649,184
10. Beginning Claim Reserves and Liabilities	65,638,784		597,902	66,236,686
11. Ending Claim Reserves and Liabilities	58,717,040		553,267	59,270,307
12. Claims Paid	40,550,326		65,237	40,615,563
D. Net:				
13. Incurred Claims	520,790,252		22,215,788	543,006,040
14. Beginning Claim Reserves and Liabilities	192,221,644		494,510	192,716,154
15. Ending Claim Reserves and Liabilities	257,481,497		517,598	257,999,095
16. Claims Paid	455,530,399		22,192,700	477,723,099
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses	520,793,577		22,215,788	543,009,365
18. Beginning Reserves and Liabilities	192,221,644		494,510	192,716,154
19. Ending Reserves and Liabilities	257,481,496		517,598	257,999,094
20. Paid Claims and Cost Containment Expenses	455,533,725		22,192,700	477,726,425

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Amount of In Force at End of Year	8 Reserve	9 Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
0399999. Total General Account - U.S. Affiliates											
0699999. Total General Account - Non-U.S. Affiliates											
0799999. Total General Account - Affiliates											
66109	35-0838945	06/10/1988	Midwestern United Life Insurance Company	IN	ACO/I		2,193,647	4,960			
66168	41-0417830	06/01/1981	Minnesota Mutual Life Insurance Company	MN	OTH/G	371,923		4,770			
86231	39-0989781	12/01/2001	Transamerica Life Insurance Company	IA	CO/I	187,772,798	98,557,346		8,000		98,557,346
0899999. General Account - U.S. Non-Affiliates						188,144,721	100,750,993	9,730	8,000		98,557,346
1099999. Total General Account - Non-Affiliates						188,144,721	100,750,993	9,730	8,000		98,557,346
1199999. Total General Account						188,144,721	100,750,993	9,730	8,000		98,557,346
1499999. Total Separate Accounts - U.S. Affiliates											
1799999. Total Separate Accounts - Non-U.S. Affiliates											
1899999. Total Separate Accounts - Affiliates											
2199999. Total Separate Accounts - Non-Affiliates											
2299999. Total Separate Accounts											
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)						188,144,721	100,750,993	9,730	8,000		98,557,346
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)											
9999999 - Totals						188,144,721	100,750,993	9,730	8,000		98,557,346

SCHEDULE S - PART 1 - SECTION 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Premiums	8 Unearned Premiums	9 Reserve Liability Other Than for Unearned Premiums	10 Reinsurance Payable on Paid and Unpaid Losses	11 Modified Coinsurance Reserve	12 Funds Withheld Under Coinsurance
0399999. Total - U.S. Affiliates											
0699999. Total - Non-U.S. Affiliates											
0799999. Total - Affiliates											
67369	59-1031071	05/01/2015	CIGNA Health and Life Insurance Company	CT	OTH/G	911,243			259,302		
0899999. U.S. Non-Affiliates						911,243			259,302		
1099999. Total - Non-Affiliates						911,243			259,302		
1199999. Total U.S. (Sum of 0399999 and 0899999)						911,243			259,302		
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)											
9999999 - Totals						911,243			259,302		

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
0399999. Total Life and Annuity - U.S. Affiliates						
0699999. Total Life and Annuity - Non-U.S. Affiliates						
0799999. Total Life and Annuity - Affiliates						
86258	13-2572994	01/01/2009	GenRe Life & Health Corporation	CT	26,701	102,197
88340	59-2859797	05/01/2015	Hannover Life Reassurance Company of America	FL	2,962,845	
70815	06-0838648	01/01/2011	Hartford Life and Accident Insurance Company	CT		5,888
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	250,082	
88099	75-1608507	05/01/2015	Optimum Re Insurance Company	TX	1,481,422	
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	323,145	400,000
93572	43-1235868	02/01/2002	RGA Reinsurance Company	MO	684,287	42,605
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	120,973	1,069,500
93572	43-1235868	07/01/2002	RGA Reinsurance Company	MO	60,000	80,000
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	646,461	246,500
93572	43-1235868	07/01/2008	RGA Reinsurance Company	MO	48,809	4,971
93572	43-1235868	09/01/2008	RGA Reinsurance Company	MO	41,074	928,500
93572	43-1235868	01/01/2009	RGA Reinsurance Company	MO	276,781	102,242
93572	43-1235868	01/01/2014	RGA Reinsurance Company	MO	1,161,398	1,198,966
93572	43-1235868	12/01/2014	RGA Reinsurance Company	MO		152,719
93572	43-1235868	05/01/2015	RGA Reinsurance Company	MO	4,444,267	218,387
93572	43-1235868	10/01/2016	RGA Reinsurance Company	MO		28,983
64688	75-6020048	01/01/2006	SCOR Global Life Americas Reinsurance Company	DE		17,000
64688	75-6020048	07/01/2008	SCOR Global Life Americas Reinsurance Company	DE	1,695	4,971
64688	75-6020048	09/01/2008	SCOR Global Life Americas Reinsurance Company	DE		112,500
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	80,228	
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO	100,044	322,500
71706	57-0290111	06/01/1970	Standard Life and Casualty Insurance Company	UT	388	
82627	06-0839705	12/01/1995	Swiss Re Life & Health America, Inc.	CT	135,997	127,271
82627	06-0839705	03/01/2002	Swiss Re Life & Health America, Inc.	CT	683,266	
82627	06-0839705	01/01/2006	Swiss Re Life & Health America, Inc.	CT		34,000
82627	06-0839705	07/01/2008	Swiss Re Life & Health America, Inc.	CT	3,391	9,941
82627	06-0839705	09/01/2008	Swiss Re Life & Health America, Inc.	CT	27,079	189,000
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	85,475	42,500
0899999. Life and Annuity - U.S. Non-Affiliates					13,645,808	5,441,141
1099999. Total Life and Annuity - Non-Affiliates					13,645,808	5,441,141
1199999. Total Life and Annuity					13,645,808	5,441,141
1499999. Total Accident and Health - U.S. Affiliates						
1799999. Total Accident and Health - Non-U.S. Affiliates						
1899999. Total Accident and Health - Affiliates						
60134	38-3291563	01/01/2015	Alliance Health and Life Insurance Company	MI		4,379,739
70815	06-0838648	01/01/2011	Hartford Life and Accident Insurance Company	CT		331
18975	04-3149694	01/01/2014	Harvard Pilrgrim Health Care Insurance Co	MA	683,065	645,805
65676	35-0472300	01/01/1995	Lincoln National Life Insurance Co.	IN	3,790	
42307	13-3138390	01/01/2011	Navigators Insurance Company	NY	34,574	150,879
68381	36-0883760	04/01/2012	Reliance Standard Life Insurance Company	IL	44,839	16,673
93572	43-1235868	01/01/2013	RGA Reinsurance Company	MO	22,500	150,715
93572	43-1235868	01/01/2014	RGA Reinsurance Company	MO		27,669
93572	43-1235868	10/01/2014	RGA Reinsurance Company	MO		2,957
93572	43-1235868	01/01/2015	RGA Reinsurance Company	MO		13
93572	43-1235868	10/01/2015	RGA Reinsurance Company	MO	201,178	1,219,751
93572	43-1235868	01/01/2016	RGA Reinsurance Company	MO	11,067	2,254
93572	43-1235868	10/01/2016	RGA Reinsurance Company	MO	2,948,193	5,774,808
93572	43-1235868	01/01/2017	RGA Reinsurance Company	MO		65,358
93572	43-1235868	10/01/2017	RGA Reinsurance Company	MO		80,517
82627	06-0839705	06/26/2016	Swiss Re Life and Health America, Inc	CT	60,016	40,800
1999999. Accident and Health - U.S. Non-Affiliates					4,009,222	12,558,269
2199999. Total Accident and Health - Non-Affiliates					4,009,222	12,558,269
2299999. Total Accident and Health					4,009,222	12,558,269
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					17,655,032	17,999,410
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)						
9999999 Totals - Life, Annuity and Accident and Health					17,655,032	17,999,410

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
00000	47-2354842	10/01/2014	Symetra Reinsurance Corporation	IA	COFW/I	AXXX	621,056,910	196,813,613	179,750,186	12,197,141				139,536,957
0199999. General Account - Authorized U.S. Affiliates - Captive							621,056,910	196,813,613	179,750,186	12,197,141				139,536,957
0399999. Total General Account - Authorized U.S. Affiliates							621,056,910	196,813,613	179,750,186	12,197,141				139,536,957
0699999. Total General Account - Authorized Non-U.S. Affiliates														
0799999. Total General Account - Authorized Affiliates							621,056,910	196,813,613	179,750,186	12,197,141				139,536,957
68365	04-2729166	07/01/1999	AXA Re Insurance Company	DE	GMDB/I	VSAA				42,088				
68365	04-2729166	07/01/2000	AXA Re Insurance Company	DE	GMDB/I	VSAA				235,000				
80659	38-0397420	07/01/2008	Canada Life Assurance Company	MI	YRT/I	AXXX	3,847,854	7,854	6,960	11,777				
80659	38-0397420	07/01/2008	Canada Life Assurance Company	MI	YRT/I	XXX	3,500	5	4	3				
80659	38-0397420	07/01/2008	Canada Life Assurance Company	MI	YRT/I	OL	450,000	652	656	301				
80659	38-0397420	05/01/2015	Canada Life Assurance Company	MI	YRT/I	AXXX	475,585,628	706,936	498,094	668,020				
60348	22-1771521	01/01/2009	Chubb Tempest Life Reinsurance Ltd	CT	ADB/I	XXX				(361)				
60348	22-1771521	01/01/2009	Chubb Tempest Life Reinsurance Ltd	CT	YRT/I	XXX	1,000,000	2,104	124,154	(78,062)				
62308	06-0303370	01/01/1995	Connecticut General Life Insurance Co (CIGNA)	CT	GMDB/I	VSAA				317				
62308	06-0303370	07/01/1996	Connecticut General Life Insurance Co (CIGNA)	CT	GMDB/I	VSAA				11,044				
86258	13-2572994	12/01/1986	GenRe Life & Health Corporation	CT	DIS/I	OL				60				
86258	13-2572994	12/01/1986	GenRe Life & Health Corporation	CT	YRT/I	AXXX	19,847,427	48,591	43,071	117,497				
86258	13-2572994	12/01/1986	GenRe Life & Health Corporation	CT	YRT/I	XXX	250,000	1,338	1,217	2,092				
86258	13-2572994	12/01/1986	GenRe Life & Health Corporation	CT	YRT/I	OL	959,578	3,848	3,501	24,000				
86258	13-2572994	06/01/2004	GenRe Life & Health Corporation	CT	DIS/I	XXX				82				
86258	13-2572994	06/01/2004	GenRe Life & Health Corporation	CT	YRT/I	AXXX	2,515,102	22,187	20,181	24,851				
86258	13-2572994	06/01/2004	GenRe Life & Health Corporation	CT	YRT/I	XXX	102,290,250	318,652	339,540	344,211				
86258	13-2572994	06/01/2004	GenRe Life & Health Corporation	CT	YRT/I	OL	250,000	1,111	1,008	1,112				
86258	13-2572994	01/01/2009	GenRe Life & Health Corporation	CT	ADB/I	XXX				2,741				
86258	13-2572994	01/01/2009	GenRe Life & Health Corporation	CT	YRT/I	AXXX	213,275	491	383	1,550				
86258	13-2572994	01/01/2009	GenRe Life & Health Corporation	CT	YRT/I	XXX	92,337,598	185,408	168,493	237,464				
86258	13-2572994	07/01/2012	GenRe Life & Health Corporation	CT	YRT/I	AXXX	72,148,076	218,273	192,729	256,175				
88340	59-2859797	02/01/2013	Hannover Life Reassurance Company of America	FL	YRT/I	OL	389,725,762	401,767	268,174	479,821				
88340	59-2859797	05/01/2015	Hannover Life Reassurance Company of America	FL	YRT/I	AXXX	433,591,334	660,284	458,486	326,362				
88340	59-2859797	10/01/2017	Hannover Life Reassurance Company of America	FL	ACO/I	FL		15,859,815		142,167				
88340	59-2859797	10/01/2017	Hannover Life Reassurance Company of America	FL	ACO/I	IA		8,313,435		48,840				
70815	06-0838648	01/01/2006	Hartford Life and Accident Insurance Company	CT	CO/G	OL	340,100							
70815	06-0838648	01/01/2011	Hartford Life and Accident Insurance Company	CT	CO/G	OL	117,295,496			243,563				
74780	86-0214103	07/01/1987	Integrity Life Insurance Company	OH	MCO/I	OL	14,160,309			184,295			396,006	
65676	35-0472300	01/01/1963	Lincoln National Life Insurance Co.	IN	YRT/I	OL	386			3				
65676	35-0472300	02/01/1982	Lincoln National Life Insurance Co.	IN	YRT/I	OL	463,257	3,830	3,509	15,794				
65676	35-0472300	03/01/1983	Lincoln National Life Insurance Co.	IN	YRT/I	OL	100,000			1,104				
65676	35-0472300	01/01/1984	Lincoln National Life Insurance Co.	IN	ADB/I	OL				1,177				
65676	35-0472300	01/01/1984	Lincoln National Life Insurance Co.	IN	YRT/I	OL	77,119,932	69,225	69,545	801,505				
65676	35-0472300	10/31/1985	Lincoln National Life Insurance Co.	IN	CO/I	OL	7,649,181	26,307	149,643	32,487				
65676	35-0472300	11/01/1986	Lincoln National Life Insurance Co.	IN	YRT/I	OL	37,141			319				
65676	35-0472300	07/01/1998	Lincoln National Life Insurance Co.	IN	YRT/I	XXX	4,800,000	28,928	40,996	36,771				
65676	35-0472300	07/01/1998	Lincoln National Life Insurance Co.	IN	YRT/I	OL	100,000	311	289	571				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co.	IN	ADB/I	XXX				985				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co.	IN	CO/I	XXX	956,481,460	19,573,842	22,941,058	1,380,105				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co.	IN	YRT/I	AXXX	5,448,468	24,102	12,669	9,841				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co.	IN	YRT/I	XXX	20,560,160	97,460	165,426	40,227				
65676	35-0472300	01/01/1983	Lincoln National Life Insurance Co.	IN	ACO/I	FL		3,816,056	4,031,511	13,000				
93580	84-0849721	04/01/2017	M Life Insurance Company (dba M Financial Re)	CO	YRT/I	OL	7,714,395	33,504		4,650				
66346	58-0828824	12/01/1988	Munich American Reassurance Company	GA	CO/I	OL	674,576	893	812	6,445				
66346	58-0828824	12/01/1988	Munich American Reassurance Company	GA	DIS/I	OL				260				
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	DIS/I	AXXX				172				
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	DIS/I	XXX				393				
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/I	AXXX	14,027,674	37,922	33,516	73,661				
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/I	XXX	87,647,500	549,587	537,205	514,104				
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/I	OL	4,597,596	7,054	6,400	34,423				

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
66346	58-0828824	04/02/2007	Munich American Reassurance Company	GA	YRT/I	OL	74,504			132				
66346	58-0828824	07/01/1999	Munich American Reassurance Company	GA	GMDB/I	VSAA				103,072				
88099	75-1608507	05/01/2015	Optimum Re Insurance Company	TX	YRT/I	AXXX	252,079,053	379,198	274,263	289,919				
93572	43-1235868	11/01/1988	RGA Reinsurance Company	MO	YRT/I	OL	1,161,057	1,425	1,296	7,110				
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO	YRT/I	XXX	300,000	5,322	4,817	6,822				
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO	YRT/I	OL	5,662,949	40,971	36,946	100,497				
93572	43-1235868	04/15/1996	RGA Reinsurance Company	MO	YRT/I	AXXX	1,617,861	51,453	46,642	63,653				
93572	43-1235868	04/15/1996	RGA Reinsurance Company	MO	YRT/I	OL	9,846,193	58,608	55,995	86,697				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	ADB/I	XXX				2,969				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	CO/I	XXX	2,037,389,961	31,530,783	36,419,100	4,425,977				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	YRT/I	AXXX	62,577	681	626	1,035				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	YRT/I	XXX	26,745,000	566,118	649,086	82,374				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	YRT/I	OL	2,410,445	10,416	9,966	19,231				
93572	43-1235868	06/01/1998	RGA Reinsurance Company	MO	ADB/I	XXX				338				
93572	43-1235868	06/01/1998	RGA Reinsurance Company	MO	CO/I	XXX	197,084,884	2,047,297	2,354,494	463,862				
93572	43-1235868	06/01/1998	RGA Reinsurance Company	MO	YRT/I	AXXX	34,867	29	26	507				
93572	43-1235868	06/01/1998	RGA Reinsurance Company	MO	YRT/I	XXX	125,000	314	289	495				
93572	43-1235868	02/01/2002	RGA Reinsurance Company	MO	ADB/I	AXXX				163				
93572	43-1235868	02/01/2002	RGA Reinsurance Company	MO	YRT/I	AXXX	39,770,044	443,399	542,228	265,045				
93572	43-1235868	02/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	940,101	4,224	3,877	3,011				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	ADB/I	XXX				2,252				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	CO/I	XXX	4,723,741,386	137,659,063	144,610,838	9,576,582				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	YRT/I	AXXX	3,344,374	6,635	5,958	14,333				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	7,701,836	18,726	17,678	36,808				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	YRT/I	XXX	27,628,750	340,956	393,694	46,855				
93572	43-1235868	07/01/2002	RGA Reinsurance Company	MO	CO/I	XXX	183,931,400	3,816,723	3,943,467	729,355				
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	ADB/I	XXX				1,181				
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	CO/I	XXX	1,661,048,993	30,225,079	29,710,163	3,239,783				
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	YRT/I	OL	4,581,259	8,039	8,074	14,498				
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	YRT/I	XXX	22,593,751	192,563	202,470	38,459				
93572	43-1235868	07/01/2008	RGA Reinsurance Company	MO	YRT/I	AXXX	30,193,368	137,819	128,750	224,970				
93572	43-1235868	07/01/2008	RGA Reinsurance Company	MO	YRT/I	OL	2,419,943	5,138	4,778	6,635				
93572	43-1235868	09/01/2008	RGA Reinsurance Company	MO	ADB/I	XXX				6,971				
93572	43-1235868	09/01/2008	RGA Reinsurance Company	MO	ADB/I	OL				169				
93572	43-1235868	09/01/2008	RGA Reinsurance Company	MO	YRT/I	XXX	5,240,242,955	6,550,193	5,527,742	6,158,566				
93572	43-1235868	09/01/2008	RGA Reinsurance Company	MO	YRT/I	OL	19,605,100	16,947	15,515	28,232				
93572	43-1235868	01/01/2009	RGA Reinsurance Company	MO	ADB/I	XXX				2,322				
93572	43-1235868	01/01/2009	RGA Reinsurance Company	MO	YRT/I	XXX	97,646,097	205,934	188,391	279,397				
93572	43-1235868	07/01/2012	RGA Reinsurance Company	MO	YRT/I	AXXX	234,866,743	867,757	783,264	1,034,148				
93572	43-1235868	07/01/2012	RGA Reinsurance Company	MO	YRT/I	OL	100,000			60				
93572	43-1235868	03/01/2013	RGA Reinsurance Company	MO	YRT/I	XXX	58,365,000	78,859	73,667	66,176				
93572	43-1235868	05/01/2015	RGA Reinsurance Company	MO	YRT/I	AXXX	690,022,193	1,123,167	759,068	1,053,751				
93572	43-1235868	05/01/2015	RGA Reinsurance Company	MO	YRT/I	OL	1,999,982	8,469		2,263				
93572	43-1235868	01/01/2013	RGA Reinsurance Company	MO	YRT/G	OL		354,544	282,960	(1)				
93572	43-1235868	01/01/2014	RGA Reinsurance Company	MO	YRT/G	OL	1,510,139,668			6,908,012				
93572	43-1235868	10/01/2016	RGA Reinsurance Company	MO	YRT/G	OL	163,800,000			1,259,939				
93572	43-1235868	12/01/2014	RGA Reinsurance Company	MO	YRT/G	OL	178,200,000			1,838,717				
97071	13-3126819	04/01/1985	SCOR Global Life Americas Reinsurance Company	DE	ADB/I	OL				93				
97071	13-3126819	04/01/1985	SCOR Global Life Americas Reinsurance Company	DE	CO/I	OL	2,374,869	9,496	8,992	54,016				
97071	13-3126819	04/01/1985	SCOR Global Life Americas Reinsurance Company	DE	DIS/I	OL				424				
97071	13-3126819	04/01/1985	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXX	250,000	1,332	1,211	2,625				
97071	13-3126819	04/01/1985	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL				103				
97071	13-3126819	07/01/1986	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	65,652	179	169	720				
97071	13-3126819	01/01/1989	SCOR Global Life Americas Reinsurance Company	DE	CO/I	OL	4,346,781	11,730	10,875	43,639				
97071	13-3126819	01/01/1989	SCOR Global Life Americas Reinsurance Company	DE	DIS/I	OL				328				
97071	13-3126819	01/01/1993	SCOR Global Life Americas Reinsurance Company	DE	DIS/I	OL				137				

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
97071	13-3126819	01/01/1993	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	AXXX	2,697,763	4,726	4,303	25,345				
97071	13-3126819	01/01/1993	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	4,140,382	16,424	17,787	55,879				
97071	13-3126819	06/01/1996	SCOR Global Life Americas Reinsurance Company	DE	DIS/I	OL				506				
97071	13-3126819	06/01/1996	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	AXXX	2,929,108	6,084	5,539	25,361				
97071	13-3126819	06/01/1996	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXX	512,181	2,862	5,666	1,539				
97071	13-3126819	06/01/1996	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	16,126,540	28,836	29,065	115,222				
97071	13-3126819	01/01/1998	SCOR Global Life Americas Reinsurance Company	DE	DIS/I	XXX				36				
97071	13-3126819	01/01/1998	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	AXXX	5,457,700	15,534	11,061	32,847				
97071	13-3126819	01/01/1998	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXX	39,510,000	176,896	192,144	206,599				
97071	13-3126819	01/01/1998	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	402,643	648	600	3,367				
97071	13-3126819	03/01/2003	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	AXXX	4,104,674	38,489	39,027	41,583				
97071	13-3126819	03/01/2003	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXX	18,525,000	75,685	69,081	59,998				
97071	13-3126819	03/01/2003	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	100,000	141	133	185				
64688	75-6020048	03/01/2003	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	AXXX	2,976,999	7,288	6,460	10,494				
97071	13-3126819	01/01/2006	SCOR Global Life Americas Reinsurance Company	DE	ADB/I	XXX				77				
97071	13-3126819	01/01/2006	SCOR Global Life Americas Reinsurance Company	DE	CO/I	XXX	33,029,876	732,306	730,637	105,268				
97071	13-3126819	01/01/2006	SCOR Global Life Americas Reinsurance Company	DE	DIS/I	XXX				376				
97071	13-3126819	01/01/2006	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	AXXX	353,633	1,275	742	1,828				
97071	13-3126819	01/01/2006	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	25,500	61	56	44				
97071	13-3126819	01/01/2006	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXX	25,500	227	204	46				
64688	75-6020048	07/01/2008	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	AXXX	12,331,506	20,522	18,725	32,837				
64688	75-6020048	07/01/2008	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXX	53,250	97	84	82				
64688	75-6020048	07/01/2008	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	450,000	652	656	300				
64688	75-6020048	09/01/2008	SCOR Global Life Americas Reinsurance Company	DE	ADB/I	XXX				336				
64688	75-6020048	09/01/2008	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	AXXX	3,641,787	8,801	5,397	18,408				
64688	75-6020048	09/01/2008	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXX	533,083,690	600,504	477,366	555,737				
64688	75-6020048	09/01/2008	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	862,968	1,025	243	592				
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	ADB/I	XXX				95				
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	CO/I	XXX	162,009,913	2,692,019	2,657,186	218,875				
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	DIS/I	XXX				514				
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	YRT/I	AXXX	613,410	1,817	2,009	2,492				
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	YRT/I	OL	713,592	1,351	1,344	1,154				
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO	ADB/I	XXX				434				
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO	CO/I	XXX	885,728,938	21,934,416	23,220,755	1,375,083				
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO	DIS/I	XXX				5,355				
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO	YRT/I	AXXX	34,733,056	107,166	89,822	93,593				
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO	YRT/I	XXX	8,385,000	22,828	21,052	14,434				
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO	YRT/I	OL	2,192,637	6,390	5,950	4,571				
68713	84-0499703	09/01/2002	Security Life of Denver Insurance Company	CO	YRT/I	AXXX	3,343,206	43,313	38,925	45,663				
82627	06-0839705	12/01/1971	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	12,085	335	319	431				
82627	06-0839705	06/25/1979	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	87,188			1,954				
82627	06-0839705	01/01/1980	Swiss Re Life & Health America, Inc.	CT	CO/I	OL	199,000			6,456				
82627	06-0839705	07/01/1980	Swiss Re Life & Health America, Inc.	CT	CO/I	OL	49,000			2,907				
82627	06-0839705	02/01/1982	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	56,902	243	613	711				
82627	06-0839705	07/01/1984	Swiss Re Life & Health America, Inc.	CT	ADB/I	OL				64				
82627	06-0839705	07/01/1984	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	10,351,646	38,049	44,542	162,511				
82627	06-0839705	01/01/1985	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	462,954	981	1,531	13,446				
82627	06-0839705	04/01/1985	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	1,769,104	17,430	16,023	37,172				
82627	06-0839705	07/01/1986	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	2,476,097	7,610	8,523	31,317				
82627	06-0839705	01/01/1987	Swiss Re Life & Health America, Inc.	CT	YRT/I	AXXX	142,352	1,555	1,430	7,224				
82627	06-0839705	01/01/1987	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	252,318	4,202	5,793	6,557				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	CT	ADB/I	XXX				11				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	CT	YRT/I	AXXX	8,037,493	11,007	12,388	62,470				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	CT	YRT/I	XXX	59,137,362	380,130	392,212	520,418				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	56,801,237	143,044	151,569	525,600				
82627	06-0839705	01/01/1994	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL				(376,442)				

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	12/01/1995	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	182,683,706			1,565,238				
82627	06-0839705	03/01/2002	Swiss Re Life & Health America, Inc.	CT	YRT/I	AXXX	21,659,537	78,831	109,614	222,097				
82627	06-0839705	03/01/2002	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	75,000	75	71	198				
82627	06-0839705	01/01/2006	Swiss Re Life & Health America, Inc.	CT	ADB/I	XXX				171				
82627	06-0839705	01/01/2006	Swiss Re Life & Health America, Inc.	CT	CO/I	XXX	105,012,572	2,651,264	2,559,209	257,117				
82627	06-0839705	01/01/2006	Swiss Re Life & Health America, Inc.	CT	YRT/I	AXXX	42,407			40				
82627	06-0839705	01/01/2006	Swiss Re Life & Health America, Inc.	CT	YRT/I	XXX	3,027,500	23,548	26,401	2,801				
82627	06-0839705	04/01/2007	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	5,104,951			37,525				
82627	06-0839705	07/01/2008	Swiss Re Life & Health America, Inc.	CT	YRT/I	AXXX	24,759,688	61,654	57,921	109,053				
82627	06-0839705	07/01/2008	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	450,000	652	656	399				
82627	06-0839705	09/01/2008	Swiss Re Life & Health America, Inc.	CT	ADB/I	XXX				1,096				
82627	06-0839705	09/01/2008	Swiss Re Life & Health America, Inc.	CT	ADB/I	OL				23				
82627	06-0839705	09/01/2008	Swiss Re Life & Health America, Inc.	CT	YRT/I	AXXX	4,072,461	9,560	5,753	27,923				
82627	06-0839705	09/01/2008	Swiss Re Life & Health America, Inc.	CT	YRT/I	XXX	924,942,702	1,124,291	944,673	1,305,758				
82627	06-0839705	09/01/2008	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	3,364,368	3,539	2,514	3,597				
82627	06-0839705	07/01/2012	Swiss Re Life & Health America, Inc.	CT	YRT/I	AXXX	487,878,846	1,478,327	1,306,622	1,431,345				
82627	06-0839705	02/01/2013	Swiss Re Life & Health America, Inc.	CT	YRT/I	OL	263,519,267	272,976	183,588	342,703				
82627	06-0839705	05/01/2015	Swiss Re Life & Health America, Inc.	CT	YRT/I	AXXX	483,676,030	809,827	545,691	693,912				
82627	06-0839705	04/01/1995	Swiss Re Life & Health America, Inc.	CT	GMDB/I	VSAA				348				
82627	06-0839705	06/01/2012	Swiss Re Life & Health America, Inc.	CT	GMDB/I	VSAA				14,943				
82627	06-0839705	07/01/1996	Swiss Re Life & Health America, Inc.	CT	GMDB/I	VSAA				4,221				
86231	39-0989781	01/01/1980	Transamerica Occidental Life Insurance Company	IA	YRT/I	OL	43,226			4,618				
86231	39-0989781	02/01/1982	Transamerica Occidental Life Insurance Company	IA	YRT/I	OL	763,996	5,751	5,249	25,063				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	ADB/I	XXX				453				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	CO/I	XXX	654,030,276	15,034,556	14,812,556	1,060,133				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	DIS/I	XXX				3,643				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	YRT/I	AXXX	3,597,594	10,618	10,711	26,308				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	YRT/I	XXX	10,470,545	41,473	42,233	20,510				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	YRT/I	OL	1,756,526	4,279	3,124	7,411				
0899999. General Account - Authorized U.S. Non-Affiliates							25,458,573,999	316,565,548	306,100,153	56,119,043			396,006	
1099999. Total General Account - Authorized Non-Affiliates							25,458,573,999	316,565,548	306,100,153	56,119,043			396,006	
1199999. Total General Account Authorized							26,079,630,909	513,379,161	485,850,339	68,316,184			396,006	139,536,957
1499999. Total General Account - Unauthorized U.S. Affiliates														
1799999. Total General Account - Unauthorized Non-U.S. Affiliates														
1899999. Total General Account - Unauthorized Affiliates														
71706	57-0290111	06/01/1970	Standard Life and Casualty Insurance Company	UT	YRT/I	OL	106,820			7,360				
1999999. General Account - Unauthorized U.S. Non-Affiliates							106,820			7,360				
00000	AA-3194154	05/01/2003	Chubb Tempest Life Reinsurance Ltd	BMU	YRT/I	VSAA				369,536				
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates										369,536				
2199999. Total General Account - Unauthorized Non-Affiliates							106,820			376,896				
2299999. Total General Account Unauthorized							106,820			376,896				
2599999. Total General Account - Certified U.S. Affiliates														
2899999. Total General Account - Certified Non-U.S. Affiliates														
2999999. Total General Account - Certified Affiliates														
3299999. Total General Account - Certified Non-Affiliates														
3399999. Total General Account Certified														
3499999. Total General Account Authorized, Unauthorized and Certified							26,079,737,729	513,379,161	485,850,339	68,693,080			396,006	139,536,957
3799999. Total Separate Accounts - Authorized U.S. Affiliates														
4099999. Total Separate Accounts - Authorized Non-U.S. Affiliates														
4199999. Total Separate Accounts - Authorized Affiliates														
4499999. Total Separate Accounts - Authorized Non-Affiliates														
4599999. Total Separate Accounts Authorized														
4899999. Total Separate Accounts - Unauthorized U.S. Affiliates														
5199999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates														

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
5299999. Total Separate Accounts - Unauthorized Affiliates														
5599999. Total Separate Accounts - Unauthorized Non-Affiliates														
5699999. Total Separate Accounts Unauthorized														
5999999. Total Separate Accounts - Certified U.S. Affiliates														
6299999. Total Separate Accounts - Certified Non-U.S. Affiliates														
6399999. Total Separate Accounts - Certified Affiliates														
6699999. Total Separate Accounts - Certified Non-Affiliates														
6799999. Total Separate Accounts Certified														
6899999. Total Separate Accounts Authorized, Unauthorized and Certified														
6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)							26,079,737,729	513,379,161	485,850,339	68,323,544			396,006	139,536,957
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)										369,536				
9999999 - Totals							26,079,737,729	513,379,161	485,850,339	68,693,080			396,006	139,536,957

SCHEDULE S - PART 3 - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates													
0699999. Total General Account - Authorized Non-U.S. Affiliates													
0799999. Total General Account - Authorized Affiliates													
70815	06-0838648	01/01/2011	Hartford Life and Accident Insurance Company	CT	CO/G	A	79,491						
70815	06-0838648	03/01/2011	Hartford Life and Accident Insurance Company	CT	CO/G	LTDI			783,785				
65676	35-0472300	10/05/1987	Lincoln National Life Insurance Company	IN	CO/G	A	3,541						
65676	35-0472300	01/01/1995	Lincoln National Life Insurance Company	IN	OTH/I	LTDI	28,086		578,347				
42307	13-3138390	01/01/2011	Navigators Insurance Company	NY	CO/G	SLEL	1,027,207		1,964				
68381	36-0883760	01/01/1999	Reliance Standard Life Insurance Company	IL	CO/G	LTDI			25,808,691				
68381	36-0883760	01/01/2006	Reliance Standard Life Insurance Company	IL	CO/G	LTDI			5,010,331				
68381	36-0883760	01/01/2012	Reliance Standard Life Insurance Company	IL	OTH/I	LTDI	552,038		2,398,578				
68381	36-0883760	01/01/2012	Reliance Standard Life Insurance Company	IL	CO/G	STDI	21,871						
68381	36-0883760	04/01/2012	Reliance Standard Life Insurance Company	IL	CO/G	LTDI	(5,635,266)		3,078,423				
68381	36-0883760	04/01/2012	Reliance Standard Life Insurance Company	IL	CO/G	STDI	10						
68381	36-0883760	07/01/2013	Reliance Standard Life Insurance Company	IL	CO/G	LTDI			2,805,612				
93572	43-1235868	10/01/2012	RGA Reinsurance Company	MO	OTH/G	SLEL	18						
93572	43-1235868	10/01/2013	RGA Reinsurance Company	MO	OTH/G	SLEL	(221)						
93572	43-1235868	10/01/2014	RGA Reinsurance Company	MO	OTH/G	SLEL	(616)						
93572	43-1235868	01/01/2015	RGA Reinsurance Company	MO	OTH/G	SLEL	10,792						
93572	43-1235868	10/01/2015	RGA Reinsurance Company	MO	OTH/G	SLEL	1,321,268						
93572	43-1235868	01/01/2016	RGA Reinsurance Company	MO	OTH/G	SLEL	125,086						
93572	43-1235868	10/01/2016	RGA Reinsurance Company	MO	OTH/G	SLEL	8,829,654						
93572	43-1235868	01/01/2013	RGA Reinsurance Company	MO	OTH/G	SD	950,866						
93572	43-1235868	01/01/2014	RGA Reinsurance Company	MO	YRT/G	A	366,742						
93572	43-1235868	01/01/2016	RGA Reinsurance Company	MO	OTH/G	LTDI	(15)		18				
93572	43-1235868	01/01/2017	RGA Reinsurance Company	MO	OTH/G	SLEL	519,245						
93572	43-1235868	10/01/2017	RGA Reinsurance Company	MO	OTH/G	SLEL	163,898						
82627	06-0839705	06/26/2016	Swiss Re Life and Health America, Inc	CT	CO/G	LTDI	1,700,453		2,233,086				
70408	81-0170040	11/01/2005	Union Security Insurance Company	MO	CO/G	LTDI			34,816				
0899999. General Account - Authorized U.S. Non-Affiliates							10,064,148		42,733,651				
1099999. Total General Account - Authorized Non-Affiliates							10,064,148		42,733,651				
1199999. Total General Account Authorized							10,064,148		42,733,651				
1499999. Total General Account - Unauthorized U.S. Affiliates													
1799999. Total General Account - Unauthorized Non-U.S. Affiliates													
1899999. Total General Account - Unauthorized Affiliates													
18975	04-3149694	01/01/2014	Harvard Pilgrim Health Care Insurance Company	MA	OTH/G	SLEL	3,155,654						
60134	38-3291563	01/01/2015	Alliance Health and Life Insurance Company	MI	COFW/G	SLEL	13,078,591						
1999999. General Account - Unauthorized U.S. Non-Affiliates							16,234,245						
2199999. Total General Account - Unauthorized Non-Affiliates							16,234,245						
2299999. Total General Account Unauthorized							16,234,245						
2599999. Total General Account - Certified U.S. Affiliates													
2899999. Total General Account - Certified Non-U.S. Affiliates													
2999999. Total General Account - Certified Affiliates													
3299999. Total General Account - Certified Non-Affiliates													
3399999. Total General Account Certified													
3499999. Total General Account Authorized, Unauthorized and Certified							26,298,393		42,733,651				
3799999. Total Separate Accounts - Authorized U.S. Affiliates													
4099999. Total Separate Accounts - Authorized Non-U.S. Affiliates													
4199999. Total Separate Accounts - Authorized Affiliates													
4499999. Total Separate Accounts - Authorized Non-Affiliates													
4599999. Total Separate Accounts Authorized													
4899999. Total Separate Accounts - Unauthorized U.S. Affiliates													
5199999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates													
5299999. Total Separate Accounts - Unauthorized Affiliates													

SCHEDULE S - PART 3 - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
5599999. Total Separate Accounts - Unauthorized Non-Affiliates													
5699999. Total Separate Accounts Unauthorized													
5999999. Total Separate Accounts - Certified U.S. Affiliates													
6299999. Total Separate Accounts - Certified Non-U.S. Affiliates													
6399999. Total Separate Accounts - Certified Affiliates													
6699999. Total Separate Accounts - Certified Non-Affiliates													
6799999. Total Separate Accounts Certified													
6899999. Total Separate Accounts Authorized, Unauthorized and Certified													
6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)							26,298,393		42,733,651				
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)													
9999999 - Totals							26,298,393		42,733,651				

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
0399999. Total General Account - Life and Annuity U.S. Affiliates									XXX					
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates									XXX					
0799999. Total General Account - Life and Annuity Affiliates									XXX					
71706	57-0290111	06/22/1970	Standard Life and Casualty Insurance Co		388		388							
0899999. General Account - Life and Annuity U.S. Non-Affiliates					388		388		XXX					
1099999. Total General Account - Life and Annuity Non-Affiliates					388		388		XXX					
1199999. Total General Account Life and Annuity					388		388		XXX					
1499999. Total General Account - Accident and Health U.S. Affiliates									XXX					
1799999. Total General Account - Accident and Health Non-U.S. Affiliates									XXX					
1899999. Total General Account - Accident and Health Affiliates									XXX					
60134	38-3291563	01/01/2015	Alliance Health and Life Insurance Co		4,379,739		4,379,739				4,379,739	(4,379,739)		
18975	04-3149694	01/01/2014	Harvard Pilgrim Health Care Insurance Co		1,328,869		1,328,869			645,805			596,249	1,242,054
1999999. General Account - Accident and Health U.S. Non-Affiliates					5,708,608		5,708,608		XXX	645,805	4,379,739	(4,379,739)	596,249	1,242,054
2199999. Total General Account - Accident and Health Non-Affiliates					5,708,608		5,708,608		XXX	645,805	4,379,739	(4,379,739)	596,249	1,242,054
2299999. Total General Account Accident and Health					5,708,608		5,708,608		XXX	645,805	4,379,739	(4,379,739)	596,249	1,242,054
2399999. Total General Account					5,708,996		5,708,996		XXX	645,805	4,379,739	(4,379,739)	596,249	1,242,054
2699999. Total Separate Accounts - U.S. Affiliates									XXX					
2999999. Total Separate Accounts - Non-U.S. Affiliates									XXX					
3099999. Total Separate Accounts - Affiliates									XXX					
3399999. Total Separate Accounts - Non-Affiliates									XXX					
3499999. Total Separate Accounts									XXX					
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)					5,708,996		5,708,996		XXX	645,805	4,379,739	(4,379,739)	596,249	1,242,054
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)									XXX					
9999999 - Totals					5,708,996		5,708,996		XXX	645,805	4,379,739	(4,379,739)	596,249	1,242,054

(a)

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

NONE

Schedule S - Part 5

N O N E

Schedule S - Part 5 - Bank Footnote

N O N E

SCHEDULE S - PART 6

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

		1 2017	2 2016	3 2015	4 2014	5 2013
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	94,991	65,322	103,915	225,882	73,342
2.	Commissions and reinsurance expense allowances	5,894	9,582	13,606	75,992	10,255
3.	Contract claims	119,490	76,231	80,420	65,100	57,945
4.	Surrender benefits and withdrawals for life contracts	(178)	(10)	(155)		
5.	Dividends to policyholders					
6.	Reserve adjustments on reinsurance ceded	28	24	26	25	24
7.	Increase in aggregate reserve for life and accident and health contracts	20,188	(41,336)	19,248	170,631	11,613
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	8,304	16,013	18,587	5,991	8,981
9.	Aggregate reserves for life and accident and health contracts	556,098	535,910	577,246	557,998	387,367
10.	Liability for deposit-type contracts	15	19	24	56	87
11.	Contract claims unpaid	17,999	14,887	8,306	8,257	8,270
12.	Amounts recoverable on reinsurance	17,655	10,831	15,983	5,788	6,518
13.	Experience rating refunds due or unpaid	5,666	5,197	3,537	4,106	
14.	Policyholders' dividends (not included in Line 10)					
15.	Commissions and reinsurance expense allowances due	786	721	1,170	1,891	985
16.	Unauthorized reinsurance offset	4,467	1		290	
17.	Offset for reinsurance with Certified Reinsurers					
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	4,380	3,563	2,938		
19.	Letters of credit (L)					
20.	Trust agreements (T)	646	741	568		
21.	Other (O)	(4,380)		8,344		
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust					
23.	Funds deposited by and withheld from (F)					
24.	Letters of credit (L)					
25.	Trust agreements (T)					
26.	Other (O)					

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	30,257,982,439		30,257,982,439
2.	Reinsurance (Line 16)	130,558,889	(130,558,889)	
3.	Premiums and considerations (Line 15)	69,587,317	8,304,264	77,891,581
4.	Net credit for ceded reinsurance	XXX	687,520,166	687,520,166
5.	All other admitted assets (balance)	409,953,407		409,953,407
6.	Total assets excluding Separate Accounts (Line 26)	30,868,082,052	565,265,541	31,433,347,593
7.	Separate Account assets (Line 27)	5,614,689,501		5,614,689,501
8.	Total assets (Line 28)	36,482,771,553	565,265,541	37,048,037,094
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	25,561,962,520	556,098,142	26,118,060,662
10.	Liability for deposit-type contracts (Line 3)	1,873,553,639	14,672	1,873,568,311
11.	Claim reserves (Line 4)	182,412,643	17,999,408	200,412,051
12.	Policyholder dividends/reserves (Lines 5 through 7)	3,463		3,463
13.	Premium & annuity considerations received in advance (Line 8)	3,863,149		3,863,149
14.	Other contract liabilities (Line 9)	63,140,736		63,140,736
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	4,466,942	(4,466,942)	
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	4,379,739	(4,379,739)	
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19.	All other liabilities (balance)	1,082,271,923		1,082,271,923
20.	Total liabilities excluding Separate Accounts (Line 26)	28,776,054,754	565,265,541	29,341,320,295
21.	Separate Account liabilities (Line 27)	5,487,806,532		5,487,806,532
22.	Total liabilities (Line 28)	34,263,861,286	565,265,541	34,829,126,827
23.	Capital & surplus (Line 38)	2,218,910,267	XXX	2,218,910,267
24.	Total liabilities, capital & surplus (Line 39)	36,482,771,553	565,265,541	37,048,037,094
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	556,098,142		
26.	Claim reserves	17,999,408		
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance			
29.	Liability for deposit-type contracts	14,672		
30.	Other contract liabilities			
31.	Reinsurance ceded assets	130,558,889		
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables	704,671,111		
34.	Premiums and considerations	8,304,264		
35.	Reinsurance in unauthorized companies	4,466,942		
36.	Funds held under reinsurance treaties with unauthorized reinsurers	4,379,739		
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers			
39.	Other ceded reinsurance payables/offsets			
40.	Total ceded reinsurance payable/offsets	17,150,945		
41.	Total net credit for ceded reinsurance	687,520,166		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Allocated by States and Territories

States, Etc.		1 Active Status	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama AL	L	5,301,148	52,152,810	8,702,209		66,156,166	10,545,704
2.	Alaska AK	L	2,208,488	2,839,944	7,228,846		12,277,278	
3.	Arizona AZ	L	7,652,097	75,652,601	18,305,253		101,609,951	2,057,003
4.	Arkansas AR	L	7,878,359	21,535,923	6,934,818		36,349,100	1,323,243
5.	California CA	L	60,238,774	516,778,436	59,382,541		636,399,751	24,955,837
6.	Colorado CO	L	15,805,202	48,572,121	10,817,526		75,194,849	3,900,373
7.	Connecticut CT	L	7,690,484	57,785,333	6,439,842		71,915,658	1,767,911
8.	Delaware DE	L	7,608,828	16,302,009	1,729,274		25,640,111	212,443
9.	District of Columbia DC	L	855,241	2,303,383	3,789,778		6,948,402	
10.	Florida FL	L	62,708,794	279,232,333	70,019,276		411,960,403	20,662,319
11.	Georgia GA	L	12,890,157	93,180,957	19,182,426		125,253,540	5,829,534
12.	Hawaii HI	L	12,637,296	8,349,749	316,803		21,303,848	688,792
13.	Idaho ID	L	4,162,565	20,651,254	2,812,948		27,626,766	1,522,588
14.	Illinois IL	L	19,098,909	127,607,096	39,083,613		185,789,619	3,359,526
15.	Indiana IN	L	16,805,526	47,966,228	35,621,068		100,392,822	1,836,968
16.	Iowa IA	L	6,938,726	12,461,872	6,565,737		25,966,335	1,417,920
17.	Kansas KS	L	5,553,396	4,855,220	3,499,362		13,907,978	1,428,084
18.	Kentucky KY	L	6,209,362	20,064,196	7,203,884		33,477,443	586,925
19.	Louisiana LA	L	5,405,743	31,554,352	9,114,674		46,074,769	1,151,090
20.	Maine ME	L	1,282,287	16,356,329	2,535,166		20,173,782	485,797
21.	Maryland MD	L	7,601,185	66,014,627	25,752,051		99,367,864	2,494,493
22.	Massachusetts MA	L	18,129,837	68,277,360	20,205,342		106,612,538	6,836,416
23.	Michigan MI	L	12,723,777	124,430,073	36,464,210		173,618,059	2,683,964
24.	Minnesota MN	L	10,880,521	24,763,429	4,663,312		40,307,263	2,789,266
25.	Mississippi MS	L	2,540,924	13,462,320	3,281,959		19,285,203	678,775
26.	Missouri MO	L	14,173,740	19,745,672	9,495,228		43,414,639	1,879,124
27.	Montana MT	L	3,291,920	2,092,241	6,257,330		11,641,491	672,817
28.	Nebraska NE	L	4,062,569	3,798,796	3,647,604		11,508,969	841,049
29.	Nevada NV	L	6,244,380	15,991,245	8,330,965		30,566,590	2,749,523
30.	New Hampshire NH	L	1,387,069	23,103,898	6,206,660		30,697,628	1,822,440
31.	New Jersey NJ	L	16,809,838	146,807,798	24,365,958		187,983,594	4,961,101
32.	New Mexico NM	L	1,537,582	6,016,883	1,602,538		9,157,003	1,249,935
33.	New York NY	N	3,732,027	149,519	8,587,823		12,469,369	
34.	North Carolina NC	L	9,747,324	62,072,781	25,183,069		97,003,174	3,805,961
35.	North Dakota ND	L	5,468,508	3,105,514	347,011		8,921,033	540,724
36.	Ohio OH	L	13,972,341	127,547,309	23,494,562		165,014,212	6,477,358
37.	Oklahoma OK	L	14,739,431	9,863,401	6,959,085		31,561,917	1,432,209
38.	Oregon OR	L	9,316,322	40,878,963	10,051,721		60,247,007	2,765,723
39.	Pennsylvania PA	L	19,914,599	139,371,162	23,426,418		182,712,178	9,982,350
40.	Rhode Island RI	L	3,737,358	8,800,215	1,218,647		13,756,219	566,480
41.	South Carolina SC	L	4,583,718	38,682,899	6,725,284		49,991,901	1,610,683
42.	South Dakota SD	L	5,119,237	3,326,885	455,099		8,901,222	507,619
43.	Tennessee TN	L	10,177,003	66,735,228	15,337,070		92,249,300	4,318,887
44.	Texas TX	L	26,016,405	202,017,194	63,658,517		291,692,117	15,857,338
45.	Utah UT	L	3,687,106	35,059,896	11,484,619		50,231,621	1,549,508
46.	Vermont VT	L	311,650	7,750,956	3,408,626		11,471,231	216,860
47.	Virginia VA	L	7,915,026	38,532,920	32,949,145		79,397,091	1,288,857
48.	Washington WA	L	24,282,174	94,565,061	29,322,197		148,169,432	3,611,723
49.	West Virginia WV	L	1,598,551	12,585,587	1,807,816		15,991,954	692,188
50.	Wisconsin WI	L	8,820,376	19,858,270	33,677,347		62,355,993	3,751,597
51.	Wyoming WY	L	830,330	2,679,082	4,643,272		8,152,684	619,000
52.	American Samoa AS	N	574				574	
53.	Guam GU	N	1,857				1,857	
54.	Puerto Rico PR	N	5,177		7,723		12,900	
55.	U.S. Virgin Islands VI	N	20,068		55,106		75,174	
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	N	171,242	572,487			743,729	
58.	Aggregate Other Alien OT	XXX	161,430	350			161,780	
59.	Subtotal	(a) 50	542,644,561	2,884,862,165	772,358,356		4,199,865,082	172,986,024
90.	Reporting entity contributions for employee benefits plans	XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	140				140	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	521,688		15,209		536,896	
94.	Aggregate or other amounts not allocable by State	XXX						
95.	Totals (Direct Business)	XXX	543,166,389	2,884,862,165	772,373,565		4,200,402,119	172,986,024
96.	Plus reinsurance assumed	XXX	4,770	4,960	887,461		897,191	
97	Totals (All Business)	XXX	543,171,159	2,884,867,125	773,261,026		4,201,299,310	172,986,024
98.	Less reinsurance ceded	XXX	64,823,060	808,589	37,068,871		102,700,520	
99.	Totals (All Business) less Reinsurance Ceded	XXX	478,348,099	2,884,058,536	(b) 736,192,155		4,098,598,790	172,986,024
	DETAILS OF WRITE-INS							
58001.	OTHER ALIEN	XXX	161,430	350			161,780	
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	161,430	350			161,780	
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business in the state.

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

Ord. life and ann. consid. are alloc based on billing addr of plcyhldr. Grp ann consid are alloc based on mailg addr of plcyhldr expt for TSA consid which are alloc on mailg addr of cert holder. Grp prem are alloc as follows: a(For grps. with <500 lives, alloc is based on state in which business or grp in whose name of insurance is written resides;b) For grps of 500 or more lives, alloc is based on state of residence in which ind lives. BOLI prem alloc based on mailg addr of plcyhldr expt for TX residents wich are rptd to TX.

(a) Insert the number of L responses except for Canada and Other Alien.

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

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	5,301,148	52,152,810	1,963,480		10,545,704	69,963,142
2. Alaska	AK	2,208,488	2,839,944	1,711,482			6,759,915
3. Arizona	AZ	7,652,097	75,652,601	1,181,897		2,057,003	86,543,598
4. Arkansas	AR	7,878,359	21,535,923	2,683,494		1,323,243	33,421,019
5. California	CA	60,238,774	516,778,436	5,154,454		24,955,837	607,127,502
6. Colorado	CO	15,805,202	48,572,121	908,662		3,900,373	69,186,357
7. Connecticut	CT	7,690,484	57,785,333	864,005		1,767,911	68,107,732
8. Delaware	DE	7,608,828	16,302,009	258,493		212,443	24,381,773
9. District of Columbia	DC	855,241	2,303,383	330,632			3,489,256
10. Florida	FL	62,708,794	279,232,333	4,901,891		20,662,319	367,505,337
11. Georgia	GA	12,890,157	93,180,957	1,074,995		5,829,534	112,975,644
12. Hawaii	HI	12,637,296	8,349,749	160,647		688,792	21,836,485
13. Idaho	ID	4,162,565	20,651,254	385,072		1,522,588	26,721,479
14. Illinois	IL	19,098,909	127,607,096	1,700,281		3,359,526	151,765,812
15. Indiana	IN	16,805,526	47,966,228	6,320,851		1,836,968	72,929,574
16. Iowa	IA	6,938,726	12,461,872	1,310,586		1,417,920	22,129,104
17. Kansas	KS	5,553,396	4,855,220	824,472		1,428,084	12,661,172
18. Kentucky	KY	6,209,362	20,064,196	1,464,323		586,925	28,324,807
19. Louisiana	LA	5,405,743	31,554,352	2,386,996		1,151,090	40,498,181
20. Maine	ME	1,282,287	16,356,329	257,642		485,797	18,382,055
21. Maryland	MD	7,601,185	66,014,627	1,673,041		2,494,493	77,783,347
22. Massachusetts	MA	18,129,837	68,277,360	2,267,518		6,836,416	95,511,130
23. Michigan	MI	12,723,777	124,430,073	3,185,340		2,683,964	143,023,154
24. Minnesota	MN	10,880,521	24,763,429	1,234,681		2,789,266	39,667,898
25. Mississippi	MS	2,540,924	13,462,320	691,287		678,775	17,373,306
26. Missouri	MO	14,173,740	19,745,672	966,368		1,879,124	36,764,903
27. Montana	MT	3,291,920	2,092,241	205,972		672,817	6,262,950
28. Nebraska	NE	4,062,569	3,798,796	1,664,759		841,049	10,367,172
29. Nevada	NV	6,244,380	15,991,245	1,406,916		2,749,523	26,392,063
30. New Hampshire	NH	1,387,069	23,103,898	603,460		1,822,440	26,916,867
31. New Jersey	NJ	16,809,838	146,807,798	1,528,841		4,961,101	170,107,578
32. New Mexico	NM	1,537,582	6,016,883	84,095		1,249,935	8,888,496
33. New York	NY	3,732,027	149,519	630,919			4,512,465
34. North Carolina	NC	9,747,324	62,072,781	996,290		3,805,961	76,622,356
35. North Dakota	ND	5,468,508	3,105,514	94,091		540,724	9,208,837
36. Ohio	OH	13,972,341	127,547,309	1,818,195		6,477,358	149,815,203
37. Oklahoma	OK	14,739,431	9,863,401	2,049,184		1,432,209	28,084,224
38. Oregon	OR	9,316,322	40,878,963	946,017		2,765,723	53,907,026
39. Pennsylvania	PA	19,914,599	139,371,162	4,298,292		9,982,350	173,566,402
40. Rhode Island	RI	3,737,358	8,800,215	280,384		566,480	13,384,436
41. South Carolina	SC	4,583,718	38,682,899	474,159		1,610,683	45,351,458
42. South Dakota	SD	5,119,237	3,326,885	85,904		507,619	9,039,645
43. Tennessee	TN	10,177,003	66,735,228	2,684,510		4,318,887	83,915,628
44. Texas	TX	26,016,405	202,017,194	4,834,021		15,857,338	248,724,958
45. Utah	UT	3,687,106	35,059,896	547,441		1,549,508	40,843,950
46. Vermont	VT	311,650	7,750,956	89,937		216,860	8,369,402
47. Virginia	VA	7,915,026	38,532,920	1,784,876		1,288,857	49,521,679
48. Washington	WA	24,282,174	94,565,061	6,072,338		3,611,723	128,531,295
49. West Virginia	WV	1,598,551	12,585,587	127,946		692,188	15,004,273
50. Wisconsin	WI	8,820,376	19,858,270	2,096,486		3,751,597	34,526,729
51. Wyoming	WY	830,330	2,679,082	83,752		619,000	4,212,165
52. American Samoa	AS	574					574
53. Guam	GU	1,857					1,857
54. Puerto Rico	PR	5,177		1,924			7,101
55. U.S. Virgin Islands	VI	20,068		55,106			75,174
56. Northern Mariana Islands	MP						
57. Canada	CAN	171,242	572,487				743,729
58. Aggregate Other Alien	OT	161,430	350				161,780
59. Total		542,644,561	2,884,862,165	81,408,405		172,986,024	3,681,901,154

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

Name	FEI #	NAIC #	Domicile	Ownership
Symetra Financial Corporation	20-0978027		DE	100% Sumitomo Life Insurance Company
Symetra Life Insurance Company	91-0742147	68608	IA	100% Symetra Financial Corporation
Symetra National Life Insurance Company	91-1079693	90581	IA	100% Symetra Life Insurance Company
First Symetra National Life Insurance Company of New York	91-1367496	78417	NY	100% Symetra Life Insurance Company
Symetra Reinsurance Corporation	47-2354842		IA	100% Symetra Life Insurance Company
Symetra Assigned Benefits Service Company	91-1246870		WA	100% Symetra Financial Corporation
Symetra Securities, Inc.	91-0824835		WA	100% Symetra Financial Corporation
Clearscape Funding Corporation	20-3820455		WA	100% Symetra Financial Corporation
WSF Receivables I, LLC	26-1099574		FL	100% Clearscape Funding Corporation
Medical Risk Managers, Inc.	51-0309072		DE	100% Symetra Financial Corporation

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			20-0978027				SYMETRA FINANCIAL CORPORATION	DE	UDP		Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	N	
4855	SUMITOMO LIFE INSURANCE GROUP	68608	91-0742147				SYMETRA LIFE INSURANCE COMPANY	IA		SYMETRA FINANCIAL CORPORATION			SUMITOMO LIFE INSURANCE COMPANY	N	
4855	SUMITOMO LIFE INSURANCE GROUP	90581	91-1079693				SYMETRA NATIONAL LIFE INSURANCE COMPANY	IA	DS	SYMETRA LIFE INSURANCE COMPANY	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	N	
4855	SUMITOMO LIFE INSURANCE GROUP	78417	91-1367496				FIRST SYMETRA NATIONAL LIFE INS CO OF NY	NY	DS	SYMETRA LIFE INSURANCE COMPANY	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	N	
4855	SUMITOMO LIFE INSURANCE GROUP		47-2354842				SYMETRA REINSURANCE CORPORATION	IA	DS	SYMETRA LIFE INSURANCE COMPANY	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	N	
			91-1246870				SYMETRA ASSIGNED BENEFITS SERVICE COMPANY	WA	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	N	
			91-0824835				SYMETRA SECURITIES, INC.	WA	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	N	
			20-3820455				CLEARSCAPE FUNDING CORPORATION	WA	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	N	
			26-1099574				WSF RECEIVABLES I, LLC	FL	NIA	CLEARSCAPE FUNDING CORPORATION	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	N	
			51-0309072				MEDICAL RISK MANAGERS, INC	DE	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	N	

Asterisk	Explanation

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	20-0978027	Symetra Financial Corporation	50,000,000								50,000,000	
68608	91-0742147	Symetra Life Insurance Company	(50,000,000)								(50,000,000)	196,813,613
	47-2354842	Symetra Reinsurance Corporation										(196,813,613)
9999999 Control Totals									XXX			

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
7.	Will the Adjustment Form (if required) be filed with the state of domicile and the NAIC by April 1?	YES
8.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
9.	Will an audited financial report be filed by June 1?	YES
10.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
	AUGUST FILING	
11.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1?	YES

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

	MARCH FILING	
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
14.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
18.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	YES
22.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
23.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
24.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	YES
25.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
26.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	YES

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

27.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
28.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	NO
29.	Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
30.	Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
31.	Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	YES
32.	Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	YES
33.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
34.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1?	NO
35.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
36.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
37.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
38.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
39.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
40.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
	APRIL FILING	
41.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
42.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
43.	Will the Interest-Sensitive Life Insurance Products Report Forms be filed with the state of domicile and the NAIC by April 1?	YES
44.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
45.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
46.	Will the Analysis of Annuity Operations by Lines of Business be filed with the state of domicile and the NAIC by April 1?	YES
47.	Will the Analysis of Increase in Annuity Reserves During the Year be filed with the state of domicile and the NAIC by April 1?	YES
48.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
49.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
50.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	YES
51.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
52.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	NO
	AUGUST FILING	
53.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

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Bar Codes:

12. SIS Stockholder Information Supplement [Document Identifier 420]

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

14. Trusteed Surplus Statement [Document Identifier 490]

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

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

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

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

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

29. Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII [Document Identifier 436]

30. Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII [Document Identifier 437]

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

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

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

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

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

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

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

44. Credit Insurance Experience Exhibit [Document Identifier 230]

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

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

52. Variable Annuities Supplement [Document Identifier 286]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504.	Intangible assets	2,979,077	2,979,077		
2597.	Summary of remaining write-ins for Line 25 from overflow page	2,979,077	2,979,077		

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Summary of remaining write-ins for Line 25 from overflow page	3,247	3,509
2597.	Summary of remaining write-ins for Line 25 from overflow page	3,247	3,509

Additional Write-ins for Exhibit 2 Line 9.3

		Insurance				5	6
		1	Accident and Health		4		
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Total
09.304.	Contributions	674,942		272,295		72	947,309
09.397.	Summary of remaining write-ins for Line 9.3 from overflow page	674,942		272,295		72	947,309

Additional Write-ins for Exhibit of Nonadmitted Assets Line 25

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
2504.	Leasehold impprovement		3,530,129	3,530,129
2597.	Summary of remaining write-ins for Line 25 from overflow page		3,530,129	3,530,129

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1.	Bonds:						
	1.1 U.S. treasury securities	312,436,484	1.033	312,436,484		312,436,484	1.033
	1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
	1.21 Issued by U.S. government agencies	43,315,877	0.143	43,315,877		43,315,877	0.143
	1.22 Issued by U.S. government sponsored agencies	990,421	0.003	990,421		990,421	0.003
	1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)	90,764,439	0.300	90,764,439		90,764,439	0.300
	1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
	1.41 States, territories and possessions general obligations	13,001,794	0.043	13,001,794		13,001,794	0.043
	1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	33,900,534	0.112	33,900,534		33,900,534	0.112
	1.43 Revenue and assessment obligations	720,922,610	2.383	720,922,610		720,922,610	2.383
	1.44 Industrial development and similar obligations		0.000				0.000
	1.5 Mortgage-backed securities (includes residential and commercial MBS):						
	1.51 Pass-through securities:						
	1.511 Issued or guaranteed by GNMA	5,978,216	0.020	5,978,216		5,978,216	0.020
	1.512 Issued or guaranteed by FNMA and FHLMC	12,240,803	0.040	12,240,803		12,240,803	0.040
	1.513 All other		0.000				0.000
	1.52 CMOs and REMICs:						
	1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	442,289,602	1.462	442,289,602		442,289,602	1.462
	1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.000				0.000
	1.523 All other	796,092,168	2.631	796,092,168		796,092,168	2.631
2.	Other debt and other fixed income securities (excluding short-term):						
	2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	15,275,177,427	50.483	15,275,177,427		15,275,177,427	50.483
	2.2 Unaffiliated non-U.S. securities (including Canada)	5,153,113,016	17.031	5,153,113,016		5,153,113,016	17.031
	2.3 Affiliated securities		0.000				0.000
3.	Equity interests:						
	3.1 Investments in mutual funds	485,334	0.002	485,334		485,334	0.002
	3.2 Preferred stocks:						
	3.21 Affiliated		0.000				0.000
	3.22 Unaffiliated	101,135,079	0.334	101,135,079		101,135,079	0.334
	3.3 Publicly traded equity securities (excluding preferred stocks):						
	3.31 Affiliated		0.000				0.000
	3.32 Unaffiliated	722,563,286	2.388	722,563,286		722,563,286	2.388
	3.4 Other equity securities:						
	3.41 Affiliated	135,864,796	0.449	135,864,796		135,864,796	0.449
	3.42 Unaffiliated		0.000				0.000
	3.5 Other equity interests including tangible personal property under lease:						
	3.51 Affiliated		0.000				0.000
	3.52 Unaffiliated		0.000				0.000
4.	Mortgage loans:						
	4.1 Construction and land development		0.000				0.000
	4.2 Agricultural		0.000				0.000
	4.3 Single family residential properties		0.000				0.000
	4.4 Multifamily residential properties		0.000				0.000
	4.5 Commercial loans	5,483,231,688	18.122	5,483,231,688		5,483,231,688	18.122
	4.6 Mezzanine real estate loans		0.000				0.000
5.	Real estate investments:						
	5.1 Property occupied by company		0.000				0.000
	5.2 Property held for production of income (including $ 0 of property acquired in satisfaction of debt)		0.000				0.000
	5.3 Property held for sale (including $ 0 property acquired in satisfaction of debt)		0.000				0.000
6.	Contract loans	55,440,435	0.183	55,440,435		55,440,435	0.183
7.	Derivatives	352,069,958	1.164	352,069,958		352,069,958	1.164
8.	Receivables for securities	35,988,646	0.119	35,988,646		35,988,646	0.119
9.	Securities Lending (Line 10, Asset Page reinvested collateral)		0.000		XXX	XXX	XXX
10.	Cash, cash equivalents and short-term investments	312,262,257	1.032	312,262,257		312,262,257	1.032
11.	Other invested assets	158,717,570	0.525	158,717,570		158,717,570	0.525
12.	Total invested assets	30,257,982,439	100.000	30,257,982,439		30,257,982,439	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		4,961,651,797
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	966,854,181	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	13,660,000	980,514,181
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		175,000
7.	Deduct amounts received on disposals, Part 3, Column 15		459,109,290
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)		5,483,231,688
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		5,483,231,688
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		5,483,231,688

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		184,350,992
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	35,388,721	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	964,581	36,353,302
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	9,003	
	5.2 Totals, Part 3, Column 9	5,590,412	5,599,415
6.	Total gain (loss) on disposals, Part 3, Column 19		(4,083,222)
7.	Deduct amounts received on disposals, Part 3, Column 16		24,609,485
8.	Deduct amortization of premium and depreciation		30,573,600
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	8,319,832	
	10.2 Totals, Part 3, Column 11		8,319,832
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		158,717,570
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		158,717,570

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		22,399,292,875
2.	Cost of bonds and stocks acquired, Part 3, Column 7		6,358,945,972
3.	Accrual of discount		22,643,844
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(425,498)	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	89,540,747	
	4.4. Part 4, Column 11	(22,005,544)	67,109,705
5.	Total gain (loss) on disposals, Part 4, Column 19		39,063,595
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		5,006,793,275
7.	Deduct amortization of premium		75,933,392
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	60,335,261	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16	732,291	
	8.4. Part 4, Column 15	7,719,736	68,787,288
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	7,573,554	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	5,270,969	12,844,523
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		23,860,272,089
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		23,860,272,089

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	581,678,462	595,422,486	579,858,562	591,863,073
Governments	2.	Canada	5,836,819	6,944,603	5,955,400	5,750,000
(Including all obligations guaranteed by governments)	3.	Other Countries	84,927,620	87,706,016	82,773,820	84,927,620
	4.	Totals	672,442,901	690,073,105	668,587,782	682,540,693
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	13,001,794	13,296,328	13,118,751	12,535,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	33,900,534	35,699,664	20,143,153	36,905,000
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	956,495,550	1,003,868,896	937,819,903	948,858,059
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8.	United States	16,066,706,554	17,131,882,369	16,216,514,616	15,806,943,229
	9.	Canada	993,810,393	1,053,757,660	1,014,861,632	978,859,300
	10.	Other Countries	4,163,865,664	4,294,646,385	4,320,921,985	4,115,084,469
	11.	Totals	21,224,382,611	22,480,286,414	21,552,298,233	20,900,886,998
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	22,900,223,390	24,223,224,407	23,191,967,822	22,581,725,750
PREFERRED STOCKS	14.	United States	91,024,175	91,284,380	91,024,176	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries	10,110,904	10,881,172	12,261,887	
	17.	Totals	101,135,079	102,165,552	103,286,063	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	101,135,079	102,165,552	103,286,063	
COMMON STOCKS	20.	United States	689,509,137	689,509,137	534,290,218	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	5,330,102	5,330,102	3,862,040	
	22.	Other Countries	28,209,585	28,209,585	21,634,273	
	23.	Totals	723,048,824	723,048,824	559,786,531	
Parent, Subsidiaries and Affiliates	24.	Totals	135,864,796	135,864,796	86,000,000	
	25.	Total Common Stocks	858,913,620	858,913,620	645,786,531	
	26.	Total Stocks	960,048,699	961,079,172	749,072,594	
	27.	Total Bonds and Stocks	23,860,272,089	25,184,303,579	23,941,040,416	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	40,292,885	295,780,396	232,354,107	12,495,986	755,088	XXX	581,678,462	2.5	606,940,291	2.8	581,635,589	42,873
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	40,292,885	295,780,396	232,354,107	12,495,986	755,088	XXX	581,678,462	2.5	606,940,291	2.8	581,635,589	42,873
2. All Other Governments												
2.1 NAIC 1	7,050,537	34,272,245	20,382,297			XXX	61,705,079	0.3	68,616,532	0.3	5,836,819	55,868,260
2.2 NAIC 2					29,059,360	XXX	29,059,360	0.1				29,059,360
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals	7,050,537	34,272,245	20,382,297		29,059,360	XXX	90,764,439	0.4	68,616,532	0.3	5,836,819	84,927,620
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	4,810,000	1,370,096	6,821,698			XXX	13,001,794	0.1	13,068,439	0.1	13,001,794	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals	4,810,000	1,370,096	6,821,698			XXX	13,001,794	0.1	13,068,439	0.1	13,001,794	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	13,259,147	15,521,387	3,500,000	1,620,000		XXX	33,900,534	0.1	41,595,482	0.2	33,900,534	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	13,259,147	15,521,387	3,500,000	1,620,000		XXX	33,900,534	0.1	41,595,482	0.2	33,900,534	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	56,073,837	417,869,958	329,302,821	96,809,500	25,225,084	XXX	925,281,200	4.0	1,101,099,503	5.1	881,206,205	44,074,995
5.2 NAIC 2	337,176	1,901,857	9,431,951	19,513,018		XXX	31,184,002	0.1	13,063,470	0.1	25,718,137	5,465,865
5.3 NAIC 3						XXX			41,867,227	0.2		
5.4 NAIC 4						XXX						
5.5 NAIC 5					30,348	XXX	30,348	0.0	21,556,970	0.1		30,348
5.6 NAIC 6						XXX						
5.7 Totals	56,411,013	419,771,815	338,734,772	116,322,518	25,255,432	XXX	956,495,550	4.2	1,177,587,170	5.5	906,924,342	49,571,208

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	411,679,727	2,773,772,557	4,539,453,892	921,957,068	776,181,704	XXX	9,423,044,948	41.1	8,567,732,257	39.8	6,313,138,898	3,109,906,050
6.2 NAIC 2	346,230,087	3,880,514,602	4,760,539,928	1,123,863,618	492,865,500	XXX	10,604,013,735	46.3	9,671,264,246	45.0	8,233,457,278	2,370,556,457
6.3 NAIC 3	8,105,938	108,483,624	330,399,273	61,478,124	24,921,134	XXX	533,388,093	2.3	631,359,233	2.9	337,540,143	195,847,950
6.4 NAIC 4	4,148,594	122,900,400	161,697,719	21,039,372	12,372,337	XXX	322,158,422	1.4	371,141,082	1.7	161,866,351	160,292,071
6.5 NAIC 5	731,999	26,403,818	15,498,477		1,204,536	XXX	43,838,830	0.2	53,374,203	0.2	23,518,356	20,320,474
6.6 NAIC 6		523,790	179,255		394,890	XXX	1,097,935	0.0	1,580,224	0.0	184,020	913,915
6.7 Totals	770,896,345	6,912,598,791	9,807,768,544	2,128,338,182	1,307,940,101	XXX	20,927,541,963	91.4	19,296,451,245	89.7	15,069,705,046	5,857,836,917
7. Hybrid Securities												
7.1 NAIC 1			4,637,506	8,432,812	20,812,217	XXX	33,882,535	0.1	33,813,000	0.2	33,882,535	
7.2 NAIC 2			22,707,037	100,374,393	31,977,054	XXX	155,058,484	0.7	150,722,584	0.7	154,274,922	783,562
7.3 NAIC 3		491,510	17,366,076	28,791,436	18,510,353	XXX	65,159,375	0.3	47,094,173	0.2	58,174,168	6,985,207
7.4 NAIC 4				6,548,095	33,591,062	XXX	40,139,157	0.2	61,869,535	0.3	6,548,095	33,591,062
7.5 NAIC 5				2,601,097		XXX	2,601,097	0.0	2,620,122	0.0	2,601,097	
7.6 NAIC 6						XXX						
7.7 Totals		491,510	44,710,619	146,747,833	104,890,686	XXX	296,840,648	1.3	296,119,414	1.4	255,480,817	41,359,831
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 533,166,133	3,538,586,639	5,136,452,321	1,041,315,366	822,974,093		11,072,494,552	48.4	XXX	XXX	7,862,602,374	3,209,892,178
10.2 NAIC 2	(d) 346,567,263	3,882,416,459	4,792,678,916	1,243,751,029	553,901,914		10,819,315,581	47.2	XXX	XXX	8,413,450,337	2,405,865,244
10.3 NAIC 3	(d) 8,105,938	108,975,134	347,765,349	90,269,560	43,431,487		598,547,468	2.6	XXX	XXX	395,714,311	202,833,157
10.4 NAIC 4	(d) 4,148,594	122,900,400	161,697,719	27,587,467	45,963,399		362,297,579	1.6	XXX	XXX	168,414,446	193,883,133
10.5 NAIC 5	(d) 731,999	26,403,818	15,498,477	2,601,097	1,234,884		(c) 46,470,275	0.2	XXX	XXX	26,119,453	20,350,822
10.6 NAIC 6	(d)	523,790	179,255		394,890		(c) 1,097,935	0.0	XXX	XXX	184,020	913,915
10.7 Totals	892,719,927	7,679,806,240	10,454,272,037	2,405,524,519	1,467,900,667		(b) 22,900,223,390	100.0	XXX	XXX	16,866,484,941	6,033,738,449
10.8 Line 10.7 as a % of Col. 7	3.9	33.5	45.7	10.5	6.4		100.0	XXX	XXX	XXX	73.7	26.3
11. Total Bonds Prior Year												
11.1 NAIC 1	661,560,408	3,225,458,722	4,468,866,421	1,343,791,606	733,188,347		XXX	XXX	10,432,865,504	48.5	7,652,508,444	2,780,357,060
11.2 NAIC 2	306,866,239	3,463,445,362	4,440,469,030	1,137,967,900	486,301,769		XXX	XXX	9,835,050,300	45.7	7,782,768,400	2,052,281,900
11.3 NAIC 3	94,258,642	131,457,540	327,513,333	61,774,311	105,316,807		XXX	XXX	720,320,633	3.4	409,199,876	311,120,757
11.4 NAIC 4	6,779,532	117,428,875	187,722,394	58,296,549	62,783,267		XXX	XXX	433,010,617	2.0	228,046,466	204,964,151
11.5 NAIC 5	2,315,828	30,443,279	26,146,092	18,572,782	73,314		XXX	XXX	(c) 77,551,295	0.4	49,750,075	27,801,220
11.6 NAIC 6		854,973	182,592		542,659		XXX	XXX	(c) 1,580,224	0.0	898,137	682,087
11.7 Totals	1,071,780,649	6,969,088,751	9,450,899,862	2,620,403,148	1,388,206,163		XXX	XXX	(b) 21,500,378,573	100.0	16,123,171,398	5,377,207,175
11.8 Line 11.7 as a % of Col. 9	5.0	32.4	44.0	12.2	6.5		XXX	XXX	100.0	XXX	75.0	25.0
12. Total Publicly Traded Bonds												
12.1 NAIC 1	389,502,168	2,754,450,187	3,176,981,809	832,813,222	708,854,988		7,862,602,374	34.3	7,652,508,444	35.6	7,862,602,374	XXX
12.2 NAIC 2	281,928,889	3,208,910,921	3,480,795,314	1,041,702,203	400,113,010		8,413,450,337	36.7	7,782,768,400	36.2	8,413,450,337	XXX
12.3 NAIC 3	6,928,909	69,462,016	226,200,937	54,042,229	39,080,220		395,714,311	1.7	409,199,876	1.9	395,714,311	XXX
12.4 NAIC 4	2,170,052	74,000,337	70,946,932	8,924,789	12,372,336		168,414,446	0.7	228,046,466	1.1	168,414,446	XXX
12.5 NAIC 5		20,161,052	2,152,769	2,601,097	1,204,535		26,119,453	0.1	49,750,075	0.2	26,119,453	XXX
12.6 NAIC 6		170,015			14,005		184,020	0.0	898,137	0.0	184,020	XXX
12.7 Totals	680,530,018	6,127,154,528	6,957,077,761	1,940,083,540	1,161,639,094		16,866,484,941	73.7	16,123,171,398	75.0	16,866,484,941	XXX
12.8 Line 12.7 as a % of Col. 7	4.0	36.3	41.2	11.5	6.9		100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	3.0	26.8	30.4	8.5	5.1		73.7	XXX	XXX	XXX	73.7	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	143,663,965	784,136,452	1,959,470,512	208,502,144	114,119,105		3,209,892,178	14.0	2,780,357,060	12.9	XXX	3,209,892,178
13.2 NAIC 2	64,638,374	673,505,538	1,311,883,602	202,048,826	153,788,904		2,405,865,244	10.5	2,052,281,900	9.5	XXX	2,405,865,244
13.3 NAIC 3	1,177,029	39,513,118	121,564,412	36,227,331	4,351,267		202,833,157	0.9	311,120,757	1.4	XXX	202,833,157
13.4 NAIC 4	1,978,542	48,900,063	90,750,787	18,662,678	33,591,063		193,883,133	0.8	204,964,151	1.0	XXX	193,883,133
13.5 NAIC 5	731,999	6,242,766	13,345,708		30,349		20,350,822	0.1	27,801,220	0.1	XXX	20,350,822
13.6 NAIC 6		353,775	179,255		380,885		913,915	0.0	682,087	0.0	XXX	913,915
13.7 Totals	212,189,909	1,552,651,712	3,497,194,276	465,440,979	306,261,573		6,033,738,449	26.3	5,377,207,175	25.0	XXX	6,033,738,449
13.8 Line 13.7 as a % of Col. 7	3.5	25.7	58.0	7.7	5.1		100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	0.9	6.8	15.3	2.0	1.3		26.3	XXX	XXX	XXX	XXX	26.3

(a) Includes $ 4,603,682,464 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 66,828,194 current year, $ 87,835,445 prior year of bonds with Z designations and $, current year $ prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $ 30,348 current year, $ 21,598,409 prior year of bonds with 5* designations and $ 357,500 , current year $ prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	1,749,972	157,250,942	196,708,575			XXX	355,709,489	1.6	360,982,361	1.7	355,709,489	
1.2 Residential Mortgage-Backed Securities	31,581,424	132,734,679	34,091,480	8,309,323	61,311	XXX	206,778,217	0.9	223,400,889	1.0	206,778,217	
1.3 Commercial Mortgage-Backed Securities	6,961,489	5,794,775	1,554,052	4,186,663	693,777	XXX	19,190,756	0.1	22,557,041	0.1	19,147,883	42,873
1.4 Other Loan-Backed and Structured Securities						XXX						
1.5 Totals	40,292,885	295,780,396	232,354,107	12,495,986	755,088	XXX	581,678,462	2.5	606,940,291	2.8	581,635,589	42,873
2. All Other Governments												
2.1 Issuer Obligations	7,050,537	34,272,245	20,382,297		29,059,360	XXX	90,764,439	0.4	68,616,532	0.3	5,836,819	84,927,620
2.2 Residential Mortgage-Backed Securities						XXX						
2.3 Commercial Mortgage-Backed Securities						XXX						
2.4 Other Loan-Backed and Structured Securities						XXX						
2.5 Totals	7,050,537	34,272,245	20,382,297		29,059,360	XXX	90,764,439	0.4	68,616,532	0.3	5,836,819	84,927,620
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations	4,810,000	1,370,096	6,821,698			XXX	13,001,794	0.1	13,068,439	0.1	13,001,794	
3.2 Residential Mortgage-Backed Securities						XXX						
3.3 Commercial Mortgage-Backed Securities						XXX						
3.4 Other Loan-Backed and Structured Securities						XXX						
3.5 Totals	4,810,000	1,370,096	6,821,698			XXX	13,001,794	0.1	13,068,439	0.1	13,001,794	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	13,259,147	15,521,387	3,500,000	1,620,000		XXX	33,900,534	0.1	41,595,482	0.2	33,900,534	
4.2 Residential Mortgage-Backed Securities						XXX						
4.3 Commercial Mortgage-Backed Securities						XXX						
4.4 Other Loan-Backed and Structured Securities						XXX						
4.5 Totals	13,259,147	15,521,387	3,500,000	1,620,000		XXX	33,900,534	0.1	41,595,482	0.2	33,900,534	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 Issuer Obligations	20,410,776	316,550,162	256,312,474	103,435,297	16,073,977	XXX	712,782,686	3.1	899,859,487	4.2	672,341,826	40,440,860
5.2 Residential Mortgage-Backed Securities	32,398,645	103,221,653	82,422,298	12,887,221	51,107	XXX	230,980,924	1.0	261,072,003	1.2	230,980,924	
5.3 Commercial Mortgage-Backed Securities	3,601,592					XXX	3,601,592	0.0	7,398,804	0.0	3,601,592	
5.4 Other Loan-Backed and Structured Securities					9,130,348	XXX	9,130,348	0.0	9,256,876	0.0		9,130,348
5.5 Totals	56,411,013	419,771,815	338,734,772	116,322,518	25,255,432	XXX	956,495,550	4.2	1,177,587,170	5.5	906,924,342	49,571,208
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	673,695,181	6,275,488,405	8,158,827,072	2,010,612,262	1,297,932,961	XXX	18,416,555,881	80.4	16,870,078,948	78.5	14,455,065,883	3,961,489,998
6.2 Residential Mortgage-Backed Securities	30,191,391	78,143,226	44,150,621	27,609,326	1,777,725	XXX	181,872,289	0.8	223,124,079	1.0	76,799,274	105,073,015
6.3 Commercial Mortgage-Backed Securities	3,216,164	226,826,417	384,177,301			XXX	614,219,882	2.7	670,019,565	3.1	352,398,075	261,821,807
6.4 Other Loan-Backed and Structured Securities	63,793,609	332,140,743	1,220,613,550	90,116,594	8,229,415	XXX	1,714,893,911	7.5	1,533,228,653	7.1	185,441,814	1,529,452,097
6.5 Totals	770,896,345	6,912,598,791	9,807,768,544	2,128,338,182	1,307,940,101	XXX	20,927,541,963	91.4	19,296,451,245	89.7	15,069,705,046	5,857,836,917
7. Hybrid Securities												
7.1 Issuer Obligations		491,510	19,730,776	17,602,731	29,011,290	XXX	66,836,307	0.3	46,408,617	0.2	59,067,538	7,768,769
7.2 Residential Mortgage-Backed Securities						XXX						
7.3 Commercial Mortgage-Backed Securities						XXX						
7.4 Other Loan-Backed and Structured Securities			24,979,843	129,145,102	75,879,396	XXX	230,004,341	1.0	249,710,797	1.2	196,413,279	33,591,062
7.5 Totals		491,510	44,710,619	146,747,833	104,890,686	XXX	296,840,648	1.3	296,119,414	1.4	255,480,817	41,359,831
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations						XXX						
8.2 Residential Mortgage-Backed Securities						XXX						
8.3 Commercial Mortgage-Backed Securities						XXX						
8.4 Other Loan-Backed and Structured Securities						XXX						
8.5 Totals						XXX						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.3 Totals	XXX	XXX	XXX	XXX	XXX							
10. Total Bonds Current Year												
10.1 Issuer Obligations	720,975,613	6,800,944,747	8,662,282,892	2,133,270,290	1,372,077,588	XXX	19,689,551,130	86.0	XXX	XXX	15,594,923,883	4,094,627,247
10.2 Residential Mortgage-Backed Securities	94,171,460	314,099,558	160,664,399	48,805,870	1,890,143	XXX	619,631,430	2.7	XXX	XXX	514,558,415	105,073,015
10.3 Commercial Mortgage-Backed Securities	13,779,245	232,621,192	385,731,353	4,186,663	693,777	XXX	637,012,230	2.8	XXX	XXX	375,147,550	261,864,680
10.4 Other Loan-Backed and Structured Securities	63,793,609	332,140,743	1,245,593,393	219,261,696	93,239,159	XXX	1,954,028,600	8.5	XXX	XXX	381,855,093	1,572,173,507
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
10.6 Totals	892,719,927	7,679,806,240	10,454,272,037	2,405,524,519	1,467,900,667		22,900,223,390	100.0	XXX	XXX	16,866,484,941	6,033,738,449
10.7 Line 10.6 as a % of Col. 7	3.9	33.5	45.7	10.5	6.4		100.0	XXX	XXX	XXX	73.7	26.3
11. Total Bonds Prior Year												
11.1 Issuer Obligations	776,585,060	6,280,522,077	7,944,356,248	2,049,734,620	1,249,411,861	XXX	XXX	XXX	18,300,609,866	85.1	14,740,893,596	3,559,716,270
11.2 Residential Mortgage-Backed Securities	98,510,934	381,875,413	184,415,099	41,522,866	1,272,659	XXX	XXX	XXX	707,596,971	3.3	582,870,425	124,726,546
11.3 Commercial Mortgage-Backed Securities	127,430,319	123,153,950	434,535,603	4,598,478	10,257,060	XXX	XXX	XXX	699,975,410	3.3	434,915,428	265,059,982
11.4 Other Loan-Backed and Structured Securities	69,254,336	183,537,311	887,592,912	524,547,184	127,264,583	XXX	XXX	XXX	1,792,196,326	8.3	364,491,949	1,427,704,377
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
11.6 Totals	1,071,780,649	6,969,088,751	9,450,899,862	2,620,403,148	1,388,206,163		XXX	XXX	21,500,378,573	100.0	16,123,171,398	5,377,207,175
11.7 Line 11.6 as a % of Col. 9	5.0	32.4	44.0	12.2	6.5		XXX	XXX	100.0	XXX	75.0	25.0
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	550,921,541	5,650,200,658	6,531,819,539	1,745,184,766	1,116,797,379	XXX	15,594,923,883	68.1	14,740,893,596	68.6	15,594,923,883	XXX
12.2 Residential Mortgage-Backed Securities	76,858,948	267,286,334	131,610,280	36,943,250	1,859,603	XXX	514,558,415	2.2	582,870,425	2.7	514,558,415	XXX
12.3 Commercial Mortgage-Backed Securities	13,771,403	118,080,190	238,415,517	4,186,663	693,777	XXX	375,147,550	1.6	434,915,428	2.0	375,147,550	XXX
12.4 Other Loan-Backed and Structured Securities	38,978,126	91,587,346	55,232,425	153,768,861	42,288,335	XXX	381,855,093	1.7	364,491,949	1.7	381,855,093	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
12.6 Totals	680,530,018	6,127,154,528	6,957,077,761	1,940,083,540	1,161,639,094		16,866,484,941	73.7	16,123,171,398	75.0	16,866,484,941	XXX
12.7 Line 12.6 as a % of Col. 7	4.0	36.3	41.2	11.5	6.9		100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	3.0	26.8	30.4	8.5	5.1		73.7	XXX	XXX	XXX	73.7	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	170,054,072	1,150,744,089	2,130,463,353	388,085,524	255,280,209	XXX	4,094,627,247	17.9	3,559,716,270	16.6	XXX	4,094,627,247
13.2 Residential Mortgage-Backed Securities	17,312,512	46,813,224	29,054,119	11,862,620	30,540	XXX	105,073,015	0.5	124,726,546	0.6	XXX	105,073,015
13.3 Commercial Mortgage-Backed Securities	7,842	114,541,002	147,315,836			XXX	261,864,680	1.1	265,059,982	1.2	XXX	261,864,680
13.4 Other Loan-Backed and Structured Securities	24,815,483	240,553,397	1,190,360,968	65,492,835	50,950,824	XXX	1,572,173,507	6.9	1,427,704,377	6.6	XXX	1,572,173,507
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
13.6 Totals	212,189,909	1,552,651,712	3,497,194,276	465,440,979	306,261,573		6,033,738,449	26.3	5,377,207,175	25.0	XXX	6,033,738,449
13.7 Line 13.6 as a % of Col. 7	3.5	25.7	58.0	7.7	5.1		100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	0.9	6.8	15.3	2.0	1.3		26.3	XXX	XXX	XXX	XXX	26.3

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

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

NONE

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)			282,318,790
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	157,477,101		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	1,640,112		159,117,213
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	101,239,288		
	3.2 Section 2, Column 19	(16,579,914)		84,659,374
4.	Total gain (loss) on termination recognized, Section 2, Column 22			86,715,130
5.	Considerations received/(paid) on terminations, Section 2, Column 15			207,348,291
6.	Amortization:			
	6.1 Section 1, Column 19			
	6.2 Section 2, Column 21			
7.	Adjustment to the book/adjusted carrying value of hedged item:			
	7.1 Section 1, Column 20			
	7.2 Section 2, Column 23			
8.	Total foreign exchange change in book/adjusted carrying value:			
	8.1 Section 1, Column 18	(54,004,577)		
	8.2 Section 2, Column 20	(7,597,935)		(61,602,512)
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)			343,859,704
10.	Deduct nonadmitted assets			
11.	Statement value at end of current period (Line 9 minus Line 10)			343,859,704

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				1,479,311
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				913,640
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	154,947			
	3.14 Section 1, Column 18, prior year	19,910	135,037	135,037	
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	154,947			
	3.24 Section 1, Column 19, prior year	19,910	135,037	135,037	
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)			3,529,438	
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)	3,529,438	3,529,438		
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)				2,392,951
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				2,392,951

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	343,859,703	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	2,392,951	
3.	Total (Line 1 plus Line 2)		346,252,654
4.	Part D, Section 1, Column 5	352,069,958	
5.	Part D, Section 1, Column 6	(5,662,357)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(154,947)

		Fair Value Check	
7.	Part A, Section 1, Column 16	311,350,075	
8.	Part B, Section 1, Column 13	154,948	
9.	Total (Line 7 plus Line 8)		311,505,023
10.	Part D, Section 1, Column 8	338,879,213	
11.	Part D, Section 1, Column 9	(27,374,190)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	18,275,250	
14.	Part B, Section 1, Column 20	718,200	
15.	Part D, Section 1, Column 11	18,993,450	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year				
2. Cost of cash equivalents acquired	1,996		1,996	
3. Accrual of discount				
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	275		275	
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other than temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,721		1,721	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	1,721		1,721	

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0830		TACOMA	WA		05/20/1997	4.950	170,725						840,000	03/12/1997
0931		LAGUNA NIGUEL	CA		10/06/1998	7.375	67,585						1,370,000	06/01/1998
0963		CHATSWORTH	CA		10/20/1998	7.000	142,599						2,800,000	09/16/1998
0964		PACOIMA	CA		10/20/1998	7.000	89,929						3,000,000	09/16/1998
0980		LAKEWOOD	CA		02/22/1999	7.250	56,937						1,060,000	12/10/1998
1061		PLEASANTON	CA		09/20/1999	7.750	116,428						1,290,000	07/15/1999
1071		LITTLETON	CO		11/09/1999	5.810	369,748						1,360,000	08/27/1999
1096		FRESNO	CA		01/28/2000	8.125	182,382						1,275,000	11/10/1999
1122		GULFPORT	MS		05/16/2000	8.500	406,575						2,915,000	04/04/2000
1192		LOUISVILLE	KY		05/18/2001	7.800	359,882						1,660,000	03/05/2001
1202		BELLEVUE	WA		05/31/2001	5.625	550,086						3,515,000	03/30/2001
1209		OXNARD	CA		06/14/2001	7.500	159,961						790,000	04/13/2001
1210		OXNARD	CA		06/14/2001	7.500	160,935						850,000	04/13/2001
1215		N HIGHLANDS	CA		06/28/2001	7.625	66,512						1,595,000	04/24/2001
1223		WESTMINSTER	CO		07/25/2001	7.625	342,118						1,530,000	05/24/2001
1247		TARZANA	CA		12/18/2001	6.800	449,380						2,000,000	08/03/2001
1282		SIGNAL HILL	CA		04/04/2002	4.850	306,204						1,900,000	12/17/2001
1295		CERRITOS	CA		05/09/2002	6.750	464,347						2,450,000	03/06/2002
1313		COLUMBIA	SC		09/05/2002	6.500	1,430,396						9,430,000	06/06/2002
1318		LOGAN	UT		09/17/2002	5.500	362,142						1,450,000	07/12/2002
1340		FEDERAL WAY	WA		12/17/2002	5.150	880,546						5,200,000	10/28/2002
1345		FRESNO	CA		04/04/2003	5.750	225,211						1,050,000	11/12/2002
1358		ANAHEIM	CA		03/27/2003	6.500	18,485						1,750,000	01/10/2003
1367		MESA	AZ		05/06/2003	6.500	486,930						1,870,000	02/21/2003
1372		TUALATIN	OR		04/29/2003	4.750	1,023,607						3,050,000	03/11/2003
1401		POMONA	CA		08/18/2003	5.500	2,477,265						6,150,000	06/16/2003
1406		TUSTIN	CA		08/28/2003	5.750	236,644						850,000	07/01/2003
1410		RENTON	WA		09/24/2003	4.450	2,239,990						7,520,000	08/01/2003
1417		OREM	UT		10/16/2003	6.375	1,088,652						3,360,000	08/18/2003
1423		SEATTLE	WA		03/26/2004	6.250	297,401						1,900,000	09/09/2003
1436		LAGUNA BEACH	CA		12/29/2003	4.850	612,807						2,600,000	11/04/2003
1437		PROVO	UT		12/29/2003	5.250	588,136						2,225,000	11/12/2003
1445		OREM	UT		02/11/2004	6.250	1,118,400						3,570,000	12/16/2003
1454		SAN DIEGO	CA		05/11/2004	6.375	105,090						2,085,000	03/12/2004
1464		VANCOUVER	WA		07/15/2004	4.750	373,304						4,098,700	04/27/2004
1469		PHOENIX	AZ		07/29/2004	6.625	8,674						1,295,000	05/28/2004
1472		REDONDO BEACH	CA		08/30/2004	4.400	358,449						2,850,000	06/29/2004
1480		TACOMA	WA		10/28/2004	6.250	638,440						4,200,000	09/01/2004
1482		PASADENA	CA		11/10/2004	4.500	576,923						2,250,000	09/09/2004
1483		KENT	WA		11/03/2004	6.000	181,861						2,060,000	09/15/2004
1488		FRESNO	CA		12/28/2004	5.900	1,584,889						3,850,000	11/23/2004
1502		VERADALE	WA		05/03/2005	5.600	614,539						1,350,000	03/08/2005
1504		LITTLETON	CO		05/05/2005	5.710	370,728						1,200,000	03/11/2005
1511		TUCSON	AZ		05/26/2005	6.500	1,737,740						4,510,000	03/23/2005
1519		LOS ANGELES	CA		06/23/2005	4.750	751,487						2,120,000	04/12/2005
1520		LOS ANGELES	CA		06/23/2005	4.750	534,420						1,840,000	04/12/2005
1522		YAKIMA	WA		07/15/2005	5.850	915,347						2,140,000	04/15/2005
1524		BEND	OR		06/23/2005	4.350	509,628						1,820,000	04/19/2005
1535		LAS VEGAS	NV		07/06/2005	4.750	382,592						2,190,000	05/17/2005
1537		OAK HILL	WV		08/02/2005	5.500	906,333						6,000,000	05/27/2005
1539		GLENDALE	AZ		10/17/2005	5.800	334,299						2,740,000	06/07/2005
1540		SACRAMENTO	CA		03/14/2003	6.850	848,768						3,670,000	01/08/2003
1542		SEATTLE	WA		02/26/2002	6.750	470,990						2,850,000	01/02/2002
1545		FOLSOM	CA		01/18/2006	6.135	395,297						3,050,000	07/21/2005
1548		CITY OF INDUSTRY	CA		09/01/2005	4.750	1,109,814						2,700,000	07/29/2005
1550		CHANDLER	AZ		09/29/2005	5.650	596,222						1,530,000	08/01/2005
1552		TUCSON	AZ		10/14/2005	5.700	1,528,231						5,100,000	08/04/2005
1553		CASPER	WY		11/16/2005	6.125	268,991						1,010,000	08/15/2005
1558		CAMDEN	SC		11/10/2005	5.850	2,810,424						6,600,000	08/25/2005
1559		WAYNEVILLE	NC		04/14/2004	5.940	3,464,855						7,200,000	03/15/2004
1566		EVERETT	WA		01/06/2006	5.950	2,102,579						6,050,000	10/05/2005

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1567		KENT	WA		12/02/2005	5.750	624,951						1,800,000	10/06/2005
1569		SUNNYVALE	CA		12/28/2005	5.750	692,649						3,100,000	10/18/2005
1582		BELLINGHAM	WA		04/18/2006	4.500	1,624,065						4,000,000	12/28/2005
1586		FRESNO	CA		03/13/2006	5.840	915,609						5,260,000	01/04/2006
1591		INDIANA	PA		04/27/2006	4.200	673,572						2,000,000	01/26/2006
1598		GRANADA HILLS	CA		04/19/2006	6.200	261,590						1,790,000	02/21/2006
1603		LAKE FOREST	CA		05/17/2006	4.625	809,028						3,900,000	03/16/2006
1616		ARCADIA	CA		05/27/2004	6.500	2,288,627						5,200,000	04/14/2004
1617		FRESNO	CA		06/27/2006	6.690	771,551						1,550,000	05/09/2006
1623		FRESNO	CA		09/13/2006	6.580	1,850,093						7,000,000	05/30/2006
1636		HEALDSBURG	CA		10/13/2006	3.950	1,319,834						4,400,000	08/18/2006
1638		CARROLLTON	TX		10/25/2006	6.580	207,812						870,000	08/30/2006
1640		BEVERLY HILLS	CA		10/23/2006	3.900	4,333,086						21,730,000	08/31/2006
1648		MEMPHIS	TN		02/08/2007	6.050	753,694						11,500,000	11/21/2006
1658		MALVERN	PA		04/11/2007	6.400	796,043						1,900,000	01/26/2007
1675		TULSA	OK		07/09/2007	6.255	1,632,055						3,000,000	06/13/2007
1687		OCALA	FL		08/15/2007	6.920	752,282						1,615,000	07/16/2007
1690		SALEM	OR		08/29/2007	6.520	829,145						1,440,000	08/22/2001
1696		FRESNO	CA		08/15/2007	4.900	1,674,910						3,500,000	05/14/2007
1697		VAN NUYS	CA		09/12/2007	6.490	1,037,770						2,900,000	07/25/2007
1704		LYNNWOOD	WA		09/11/2007	6.510	1,557,720						4,600,000	08/10/2007
1706		DANA POINT	CA		12/20/2007	6.460	1,152,758						2,600,000	09/03/2007
1713		BELFAIR	WA		09/21/2007	6.300	1,964,994						6,200,000	09/14/2007
1715		GARDNERVILLE	NV		10/04/2007	6.120	2,299,570						6,050,000	09/24/2007
1723		POMONA	CA		10/31/2007	6.540	1,437,498						4,300,000	09/13/2007
1725		ODESSA	TX		10/09/2007	6.540	1,078,608						3,090,000	09/17/2007
1726		COLLEGE STATION	TX		10/09/2007	6.590	1,165,498						3,340,000	09/17/2007
1733		BELL	CA		11/27/2007	6.375	1,018,883						4,160,000	09/25/2007
1739		REDWOOD CITY	CA		12/17/2007	6.650	4,138,185						10,500,000	11/27/2007
1742		ORLANDO	FL		01/28/2008	6.500	627,863						1,400,000	12/18/2007
1743		ORLANDO	FL		02/05/2008	6.500	1,643,181						3,635,000	11/27/2007
1749		ST MICHAEL	MN		04/15/2008	6.250	1,575,372						3,500,000	01/25/2008
1756		LAKE OSWEGO	OR		03/28/2008	6.250	1,532,639						3,610,000	01/31/2008
1757		OLYMPIA	WA		04/22/2008	6.200	3,740,585						10,100,000	01/11/2008
1760		MOUNTLAKE TERRACE	WA		05/01/2008	4.600	1,414,725						4,030,000	02/07/2008
1762		BOCA RATON	FL		04/07/2008	6.625	1,984,450						9,200,000	01/18/2008
1764		DEVENS	MA		03/14/2008	6.200	465,568						1,900,000	02/12/2008
1765		AUSTIN	TX		04/01/2008	6.000	2,863,102						5,700,000	02/15/2008
1766		LOWELL	AR		04/10/2008	6.250	1,359,182						2,500,000	02/22/2008
1768		BURNSVILLE	MN		04/11/2008	4.500	1,686,685						5,850,000	03/25/2008
1769		DILWORTH	MN		04/11/2008	4.500	1,259,422						6,000,000	03/31/2008
1770		SHAKOPEE	MN		04/25/2008	6.000	2,337,001						8,400,000	03/28/2008
1771		SPOKANE VALLEY	WA		04/25/2008	6.100	1,667,504						3,880,000	03/28/2008
1772		KENT	WA		04/23/2008	6.600	1,263,911						2,500,000	03/04/2008
1774		OKLAHOMA CITY	OK		04/23/2008	5.950	330,078						2,500,000	03/20/2008
1775		HILLSBORO	OR		05/13/2008	4.950	2,125,284						4,300,000	03/26/2008
1776		SAN JOSE	CA		05/16/2008	4.800	3,360,495						27,150,000	04/16/2008
1779		MORGAN HILL	CA		05/23/2008	4.500	433,187						4,550,000	04/16/2008
1785		TUCSON	AZ		05/15/2008	6.650	1,092,450						2,790,000	04/21/2008
1799		JACKSONVILLE	FL		08/01/2008	6.710	801,847						2,150,000	06/30/2008
1803		SALT LAKE CITY	UT		08/27/2008	7.030	808,395						1,875,000	08/05/2008
1806		GILROY	CA		09/19/2008	4.500	1,962,668						3,850,000	08/14/2008
1807		PHOENIX	AZ		09/11/2008	6.200	2,687,560						5,900,000	07/17/2008
1809		RANCHO CUCAMONGA	CA		10/02/2008	6.700	2,860,560						4,730,000	07/28/2008
1811		SAN FRANCISCO	CA		09/18/2008	5.880	1,300,000						3,300,000	07/28/2008
1814		SPARKS	NV		08/27/2008	6.710	843,963						3,925,000	08/05/2008
1815		AUSTIN	TX		09/19/2008	6.600	4,677,980						9,300,000	08/12/2008
1820		KIRKLAND	WA		09/29/2008	6.920	578,185						5,200,000	07/25/2008
1821		SAN JOSE	CA		11/10/2008	6.620	3,001,712						16,400,000	09/22/2008
1824		COLLEGE PARK	GA		10/24/2008	6.950	1,556,306						5,700,000	09/17/2008
1828		COLORADO SPRINGS	CO		11/19/2008	6.650	1,915,227						3,800,000	09/19/2008

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1831		MARION	IN		11/14/2008	6.800	1,702,765						2,800,000	10/02/2008
1835		CANOGA PARK	CA		11/25/2008	6.950	2,238,291						5,200,000	10/23/2008
1842		NOVI	MI		01/22/2009	6.500	1,558,974						4,750,000	12/25/2008
1844		GRAND PRAIRIE	TX		01/23/2009	7.550	912,559						2,190,000	11/26/2008
1859		FIFE	WA		04/17/2009	4.650	2,344,093						6,000,000	02/23/2009
1872		KAHULUI	HI		05/15/2009	7.850	1,500,763						5,710,000	10/14/2008
1883		PASADENA	TX		07/08/2009	6.625	3,001,294						6,200,000	06/03/2009
1895		KENT	WA		09/01/2009	7.860	630,772						3,650,000	08/04/2009
1902		VIENNA	VA		09/21/2009	7.940	5,296,320						10,900,000	07/12/2009
1904		ATLANTA	GA		08/31/2009	4.600	3,568,999						7,630,000	07/22/2009
1905		HOUSTON	TX		08/31/2009	4.200	2,811,721						9,975,000	07/17/2009
1922		BUFFALO	NY		12/08/2009	6.800	1,403,360						8,350,000	09/29/2009
1923		TONOWANDA	NY		12/11/2009	6.800	1,998,208						12,900,000	10/02/2009
1925		MARIETTA	GA		12/28/2009	7.350	2,188,396						4,425,000	10/16/2009
1928		COEUR D'ALENE	ID		12/03/2009	6.870	2,523,856						5,100,000	09/26/2009
1931		BALTIMORE	MD		12/28/2009	7.375	4,584,569						11,450,000	11/16/2009
1933		LOS ANGELES	CA		12/16/2009	7.300	1,570,617						4,750,000	10/20/2009
1934		DANA POINT	CA		11/20/2009	7.500	3,139,887						9,940,000	03/03/2009
1938		SNOHOMISH	WA		12/22/2009	6.970	1,011,682						3,300,000	11/10/2009
1939		SAN DIEGO	CA		12/17/2009	6.750	4,192,727						10,640,000	11/10/2009
1949		NEWNAN	GA		01/19/2010	6.625	752,924						2,120,000	12/18/2009
1950		RENO	NV		12/30/2009	6.950	2,106,901						5,000,000	12/15/2009
1951		RENO	NV		12/30/2009	6.950	2,949,662						5,890,000	12/15/2009
1952		SAN JOSE	CA		01/20/2010	6.900	1,603,245						3,300,000	12/07/2009
1955		MONTEREY PARK	CA		02/08/2010	7.350	8,333,048						23,500,000	11/26/2009
1956		SEATTLE	WA		02/11/2010	6.900	1,905,276						34,000,000	12/14/2009
1957		RIO RANCHO	NM		01/29/2010	6.550	1,674,857						5,640,000	12/17/2009
1961		PITTSBURG	CA		01/29/2010	7.000	1,631,644						4,900,000	12/22/2009
1962		KENT	WA		02/25/2010	7.200	1,278,070						3,900,000	01/18/2010
1964		FEDERAL WAY	WA		05/03/2010	6.990	2,866,458						5,100,000	10/09/2009
1965		RENO	NV		02/26/2010	7.250	1,769,745						3,500,000	01/28/2010
1966		RENO	NV		02/26/2010	7.250	746,263						1,720,000	01/27/2010
1969		LAS VEGAS	NV		04/12/2010	7.000	1,066,975						2,120,000	02/09/2010
1972		AUBURN	WA		03/23/2010	7.000	1,956,016						4,500,000	02/23/2010
1976		PEORIA	AZ		03/31/2010	7.300	160,629						2,025,000	02/22/2010
1978		RENTON	WA		03/12/2010	6.900	4,073,634						7,200,000	02/05/2010
1979		SAN DIEGO	CA		04/05/2010	6.850	1,985,018						5,150,000	02/26/2010
1980		THOUSAND OAKS	CA		04/26/2010	6.950	3,628,569						7,000,000	03/08/2010
1981		WINTER HAVEN	FL		03/31/2010	6.300	2,071,357						5,100,000	03/08/2010
1982		SAN DIEGO	CA		04/07/2010	5.600	1,415,134						8,800,000	02/10/2010
1983		SAN DIEGO	CA		04/07/2010	6.850	3,336,378						8,800,000	02/10/2010
1984		VERO BEACH	FL		04/07/2010	7.000	1,595,492						4,350,000	03/15/2010
1985		STUDIO CITY	CA		04/19/2010	7.180	851,408						2,160,000	03/12/2010
1987		SUNNYVALE	CA		05/04/2010	7.070	5,305,754						11,450,000	01/26/2010
1988		ADDISON	IL		06/25/2010	4.350	1,000,218						2,300,000	03/09/2010
1989		FLORISSANT	MO		06/25/2010	4.350	1,316,928						2,650,000	03/10/2010
1992		LEWIS CENTER	OH		05/05/2010	6.800	1,771,127						3,550,000	03/23/2010
1993		UPLAND	CA		06/01/2010	6.900	2,122,783						5,920,000	03/23/2010
1997		CARROLTON	TX		05/18/2010	7.000	4,952,030						10,310,000	03/15/2010
1998		KANSAS CITY	MO		04/30/2010	6.850	1,700,062						3,200,000	03/08/2010
1999		CARLSBAD	CA		04/26/2010	7.070	3,927,865						7,250,000	03/16/2010
2004		LOS ANGELES	CA		06/30/2010	6.960	3,681,189						8,700,000	03/31/2010
2006		LAS VEGAS	NV		05/05/2010	6.850	4,643,187						8,895,000	03/26/2010
2007		RIVERSIDE	CA		07/29/2010	6.950	2,142,815						6,900,000	04/01/2010
2008		MANHATTAN BEACH	CA		06/16/2010	7.500	3,144,630						8,340,000	12/23/2009
2010		PEARLAND	TX		07/30/2010	7.050	1,718,267						3,400,000	04/05/2010
2014		TORRANCE	CA		07/26/2010	6.940	573,730						3,950,000	04/14/2010
2015		SAN DIEGO	CA		06/21/2010	6.750	840,456						1,730,000	04/20/2010
2016		SAN JOSE	CA		05/24/2010	7.100	785,452						4,960,000	04/09/2010
2017		LOS ANGELES	CA		05/26/2010	6.900	852,739						3,240,000	05/07/2010
2021		DRIGGS	ID		06/22/2010	6.990	856,540						1,795,000	05/14/2010

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2022		CLOVIS	CA		06/29/2010	6.750	2,301,600						4,250,000	05/06/2010
2024		LANCASTER	CA		07/01/2010	6.530	647,464						5,960,000	05/11/2010
2025		SOUTH JORDAN	UT		07/01/2010	6.700	1,485,295						3,250,000	05/10/2010
2027		LITTLETON	CO		06/01/2010	6.790	1,021,020						2,090,000	04/20/2010
2030		DENVER	CO		07/28/2010	7.110	3,128,477						7,200,000	05/12/2010
2031		SUNRISE	FL		07/01/2010	6.930	1,264,546						3,570,000	05/26/2010
2033		REDWOOD CITY	CA		06/01/2010	6.900	2,084,110						8,000,000	05/05/2010
2038		MYRTLE BEACH	SC		09/14/2010	6.760	3,469,597						5,800,000	06/29/2010
2039		MYRTLE BEACH	SC		09/14/2010	6.760	6,719,739						11,170,000	06/25/2010
2040		MYRTLE BEACH	SC		09/14/2010	6.760	7,114,958						12,000,000	06/21/2010
2041		MERIDIAN	ID		08/12/2010	4.950	939,057						2,500,000	07/07/2010
2043		FEDERAL WAY	WA		07/22/2010	6.650	3,666,339						6,600,000	04/16/2010
2045		DAYTONA BEACH	FL		07/13/2010	6.700	3,414,019						6,250,000	06/02/2010
2046		GENEVA	IL		07/30/2010	6.700	4,418,556						8,800,000	06/09/2010
2047		SANTA MARIA	CA		08/17/2010	6.875	858,336						1,970,000	06/16/2010
2050		LOS ANGELES	CA		06/30/2010	6.700	2,299,221						4,800,000	06/11/2010
2051		SAN JOSE	CA		10/21/2010	6.300	1,521,883						4,890,000	06/04/2010
2053		TAMPA	FL		08/02/2010	6.650	3,300,458						7,240,000	06/30/2010
2054		WESTLAKE VILLAGE	CA		09/13/2010	4.850	1,679,603						4,200,000	06/09/2010
2056		DEER PARK	IL		07/21/2010	6.900	1,028,343						3,090,000	03/31/2010
2057		MYRTLE BEACH	SC		09/24/2010	6.400	1,404,981						3,990,000	07/14/2010
2058		LITTLE RIVER	SC		09/30/2010	6.400	1,085,647						3,100,000	07/14/2010
2060		HOUSTON	TX		09/01/2010	6.625	2,391,561						4,875,000	07/09/2010
2065		SAN ANTONIO	TX		09/08/2010	7.050	3,857,881						8,355,000	08/19/2010
2066		SAN ANTONIO	TX		09/08/2010	6.500	597,896						5,420,000	07/12/2010
2067		ROCKWALL	TX		09/27/2010	6.375	1,259,069						2,340,000	06/24/2010
2069		ALLEN	TX		09/01/2010	6.550	892,222						2,600,000	07/12/2010
2070		GREENVILLE	SC		07/30/2010	6.500	2,891,130						5,700,000	07/01/2010
2071		MAGNOLIA	TX		09/15/2010	6.670	1,407,745						2,825,000	07/28/2010
2072		DULUTH	GA		10/04/2010	6.450	1,163,460						2,565,000	06/10/2010
2075		EAST ELMHURST	NY		12/08/2010	6.400	4,722,642						12,800,000	08/12/2010
2076		EAST LANSING	MI		11/03/2010	6.100	3,261,657						7,000,000	10/01/2010
2078		SEATTLE	WA		10/15/2010	6.450	2,316,798						7,400,000	07/22/2010
2080		SAN FRANCISCO	CA		11/23/2010	5.900	1,342,062						4,000,000	09/28/2010
2081		SUMMERFIELD	FL		11/17/2010	6.750	2,070,189						3,670,000	07/08/2010
2083		SANTA ROSA	CA		10/06/2010	6.500	2,089,407						4,150,000	07/16/2010
2084		ELK GROVE	CA		10/06/2010	6.250	5,939,928						11,080,000	07/30/2010
2088		ALBANY	OR		07/26/2010	8.200	1,593,154						4,640,000	07/06/1999
2092		SAN JOSE	CA		09/23/2010	6.150	3,501,033						6,900,000	08/06/2010
2095		HURST	TX		09/20/2010	6.320	913,378						2,350,000	08/18/2010
2098		STOCKTON	CA		10/19/2010	6.400	1,383,951						3,290,000	09/02/2010
2099		FORT MEYERS	FL		09/17/2010	6.500	480,169						1,100,000	08/26/2010
2100		CINCINATTI	OH		12/01/2010	6.050	5,786,805						13,000,000	09/02/2010
2103		SAN MATEO	CA		09/02/2010	6.550	4,774,447						9,350,000	07/07/2010
2104		CARROLLTON	TX		09/30/2010	6.200	1,242,673						2,340,000	08/17/2010
2105		TEMPE	AZ		10/07/2010	6.200	1,937,514						4,600,000	06/18/2010
2111		SAN DIEGO	CA		11/16/2010	5.800	1,692,490						3,200,000	09/28/2010
2118		HOUSTON	TX		11/01/2010	6.100	6,633,962						13,190,000	09/16/2010
2119		HOUSTON	TX		11/01/2010	6.100	1,432,335						2,900,000	09/13/2010
2120		LOS ANGELES	CA		12/29/2010	6.500	3,216,383						8,250,000	08/31/2010
2123		FAYETTEVILLE	NC		01/21/2011	6.000	1,093,275						2,200,000	09/20/2010
2128		LAS VEGAS	NV		10/28/2010	5.400	645,642						4,100,000	10/01/2010
2129		INDIANAPOLIS	IN		12/30/2010	5.450	825,764						2,000,000	11/07/2010
2130		INDIANAPOLIS	IN		12/30/2010	5.450	911,797						2,195,000	11/10/2010
2131		INDIANAPOLIS	IN		12/30/2010	5.450	573,886						1,205,000	11/12/2010
2132		NORTH CANTON	OH		11/05/2010	6.450	2,319,845						4,450,000	09/30/2010
2134		SAN JOSE	CA		12/13/2010	6.000	1,909,146						6,700,000	10/06/2010
2136		BEDMINISTER	NJ		12/09/2010	6.000	1,555,696						2,830,000	10/06/2010
2139		VERNON	CA		12/16/2010	5.780	1,137,137						3,500,000	10/05/2010
2140		DALLAS	TX		12/03/2010	5.950	3,145,221						5,500,000	10/04/2010
2141		MT JULIET	TN		12/13/2010	5.800	1,238,904						2,350,000	11/15/2010

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2142		CYPRESS	CA		11/29/2010	5.750	1,859,745						4,300,000	10/29/2010
2144		BEDFORD	TX		12/10/2010	6.100	2,418,302						7,700,000	10/12/2010
2145		SPOKANE VALLEY	WA		11/18/2010	5.850	1,466,670						3,600,000	10/25/2010
2146		DOWNERS GROVE	IL		12/14/2010	5.950	2,488,272						6,120,000	11/30/2010
2147		LAKEWOOD	WA		12/10/2010	5.950	4,208,594						8,550,000	11/04/2010
2152		WEST SAINT PAUL	MN		12/27/2010	5.550	1,817,104						4,600,000	11/10/2010
2153		TAMPA	FL		01/31/2011	5.700	2,885,373						4,975,000	11/15/2010
2155		BINGHAM FARMS	MI		02/14/2011	6.290	2,205,202						4,400,000	11/22/2010
2156		DENVER	CO		12/29/2010	5.850	5,350,043						13,100,000	11/19/2010
2161		TEMPE	AZ		12/30/2010	5.850	2,092,819						4,855,000	10/27/2010
2162		SANTA MONICA	CA		01/21/2011	6.125	6,847,933						13,200,000	10/19/2010
2163		SACRAMENTO	CA		10/29/2010	6.500	1,455,482						5,400,000	10/21/2010
2164		NEWPORT BEACH	CA		01/27/2011	5.930	1,957,590						5,200,000	10/31/2010
2165		SAN CLEMENTE	CA		01/27/2011	5.730	1,624,975						4,570,000	11/19/2010
2167		SOUTH SAN FRANCISCO	CA		02/14/2011	5.750	2,386,478						5,700,000	11/10/2010
2168		LOS ANGELES	CA		03/22/2011	6.100	602,221						1,170,000	11/22/2010
2170		LOS ANGELES	CA		03/22/2011	6.100	1,333,971						2,870,000	11/22/2010
2171		TRENTON	TN		12/07/2010	5.350	477,093						1,690,000	11/18/2010
2174		GOLDEN	CO		01/03/2011	5.680	2,629,720						4,550,000	11/03/2010
2177		LA JOLLA	CA		01/31/2011	5.900	2,037,021						4,290,000	12/13/2010
2178		LOS ANGELES	CA		03/01/2011	6.100	1,459,091						2,730,000	11/22/2010
2179		ALISO VIEJO	CA		12/23/2010	6.090	3,498,883						6,740,000	11/24/2010
2180		SPRING	TX		01/26/2011	5.710	2,349,469						4,925,000	11/16/2010
2182		SAN DIEGO	CA		12/16/2010	5.950	1,243,110						3,250,000	11/29/2010
2183		SALEM	OR		02/22/2011	5.620	1,954,260						8,380,000	12/22/2010
2184		VENTURA	CA		12/29/2010	5.850	1,432,473						9,100,000	11/26/2010
2192		DALLAS	TX		05/25/2012	5.750	8,362,629						17,300,000	04/10/2012
2193		HOUSTON	TX		05/25/2012	5.750	1,893,040						4,000,000	04/10/2012
2194		HOUSTON	TX		05/25/2012	5.750	3,413,960						8,300,000	03/05/2012
2195		HOUSTON	TX		05/25/2012	5.750	3,859,653						7,775,000	02/29/2012
2197		DRAPER	UT		01/26/2011	5.730	2,021,081						4,350,000	12/14/2010
2200		SHOREWOOD	IL		01/26/2011	5.850	1,165,688						3,420,000	12/17/2010
2201		GENEVA	IL		05/31/2011	6.450	4,411,016						10,000,000	05/11/2011
2205		BROOKFIELD	WI		12/30/2010	6.520	2,668,010						4,750,000	12/15/2010
2206		VENTURA	CA		02/17/2011	5.800	850,796						6,540,000	12/10/2010
2207		PADUCAH	KY		02/08/2011	5.700	3,642,353						11,900,000	12/13/2010
2213		CLEARWATER	FL		05/25/2011	5.650	2,006,826						6,450,000	04/22/2011
2214		SAN JUAN CAPISTRANO	CA		03/14/2011	5.750	853,706						5,960,000	12/29/2010
2215		FULLERTON	CA		01/31/2011	5.450	3,822,482						7,380,000	12/15/2010
2217		MOUNT VERNON	WA		02/01/2011	5.600	4,646,480						11,000,000	01/05/2011
2218		CULVER CITY	CA		02/10/2011	5.500	1,134,386						5,400,000	12/20/2010
2220		AUSTIN	TX		03/01/2011	4.100	2,063,569						3,450,000	01/26/2011
2221		HAZELHURST	MS		04/06/2011	6.850	2,008,528						3,860,000	10/01/2010
2224		ELIZABETH	NJ		02/22/2011	6.570	801,130						1,800,000	01/15/2011
2225		ATLANTA	GA		03/17/2011	6.240	1,346,621						2,500,000	01/31/2011
2227		CULVER CITY	CA		03/21/2011	5.950	2,401,816						5,940,000	01/28/2011
2228		NORTH OAKS	MN		02/28/2011	5.650	2,903,527						6,570,000	01/11/2011
2229		SAN DIEGO	CA		03/10/2011	5.950	2,144,405						4,200,000	01/12/2011
2232		SEATTLE	WA		03/18/2011	5.960	3,603,349						7,700,000	02/02/2011
2233		SANTA CLARA	CA		04/05/2011	6.230	1,287,209						2,660,000	01/14/2010
2234		PALMDALE	CA		03/22/2011	5.860	832,712						4,080,000	01/18/2011
2235		SANTA CLARITA	CA		04/28/2011	6.250	4,216,535						9,750,000	12/27/2010
2236		SAN JOSE	CA		02/28/2011	4.000	1,427,560						3,920,000	01/20/2011
2237		ST JOHN	IN		03/25/2011	6.250	949,028						1,700,000	01/03/2011
2240		TULSA	OK		03/24/2011	5.990	933,284						2,900,000	01/25/2011
2243		MOUNTLAKE TERRACE	WA		03/25/2011	5.790	1,624,623						3,100,000	02/03/2011
2244		WOODBURY	MN		03/14/2011	6.190	2,051,121						3,970,000	01/31/2011
2247		SALINAS	CA		05/10/2011	6.000	2,070,809						4,200,000	02/24/2011
2248		NEWPORT BEACH	CA		04/07/2011	5.750	3,083,964						5,500,000	02/10/2011
2249		TORRANCE	CA		07/05/2011	5.850	1,630,987						6,850,000	04/02/2011
2250		HOUSTON	TX		03/29/2011	5.500	4,930,083						9,000,000	02/08/2011

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Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2251		ANAHEIM	CA		04/19/2011	5.920	4,514,417						9,500,000	01/15/2011
2253		CRESTWOOD	IL		06/13/2011	6.010	3,190,799						6,740,000	04/04/2011
2257		FOLSOM	CA		03/30/2011	6.240	1,984,002						4,540,000	01/24/2011
2260		LAS VEGAS	NV		04/14/2011	6.320	1,224,833						4,450,000	03/03/2011
2261		VISTA	CA		04/25/2011	6.100	2,415,118						4,500,000	02/22/2011
2262		DALY CITY	CA		04/28/2011	5.680	3,764,031						8,460,000	02/28/2011
2263		RIALTO	CA		04/27/2011	6.510	2,173,017						4,500,000	02/25/2011
2266		BENICIA	CA		05/11/2011	6.050	1,198,719						3,310,000	03/07/2011
2269		SAN ANTONIO	TX		03/31/2011	6.220	1,000,251						2,150,000	02/10/2011
2274		POWAY	CA		04/18/2011	6.600	2,484,976						7,140,000	11/30/2010
2276		NORCROSS	GA		07/21/2011	6.150	2,130,139						4,800,000	04/12/2011
2281		SPENCER	IN		04/29/2011	6.180	2,116,371						3,500,000	04/01/2011
2283		AUSTIN	TX		04/21/2011	5.850	6,437,650						11,000,000	03/18/2011
2284		ELMHURST	IL		06/13/2011	6.010	2,552,480						4,600,000	04/11/2011
2285		SOUTHLAKE	TX		06/13/2011	6.000	1,254,645						3,000,000	03/31/2011
2288		SAN LUIS OBISPO	CA		07/29/2011	5.740	3,952,441						7,000,000	04/05/2011
2289		BROOKFIELD	WI		05/13/2011	5.950	1,478,857						3,850,000	04/06/2011
2290		SALT LAKE CITY	UT		05/31/2011	5.900	6,102,387						10,400,000	04/18/2011
2291		CHICAGO	IL		07/05/2011	5.700	2,659,679						4,910,000	04/12/2011
2292		STANTON	CA		05/04/2011	5.900	3,615,669						8,140,000	03/31/2011
2293		SIERRA VISTA	AZ		05/27/2011	6.050	4,836,589						8,000,000	03/25/2011
2294		CITRUS HEIGHTS	CA		05/31/2011	6.000	3,667,169						6,400,000	04/11/2011
2295		CARRBORO	NC		05/25/2011	6.120	1,433,395						2,950,000	05/09/2011
2300		PLEASANT VALLEY	MO		08/01/2011	5.600	1,359,531						2,420,000	06/18/2011
2302		CRANBERRY	PA		06/10/2011	5.950	1,037,122						3,380,000	04/01/2011
2303		MCDONOUGH	GA		06/30/2011	4.250	1,884,667						3,475,000	04/13/2011
2306		CANOGA PARK	CA		07/28/2011	5.920	3,030,147						6,150,000	04/26/2011
2310		SOUTHAMPTON	PA		06/17/2011	6.000	2,312,829						4,700,000	04/21/2011
2311		SPRING	TX		06/30/2011	6.020	1,140,931						2,200,000	04/11/2011
2312		MELROSE PARK	IL		04/15/2011	5.000	5,168,404						11,400,000	03/31/2011
2314		BURNSVILLE	MN		12/22/2011	6.000	1,315,793						2,475,000	05/09/2011
2315		EDMONDS	WA		06/10/2011	5.900	845,666						3,350,000	04/11/2011
2317		SAN JOSE	CA		08/01/2011	5.950	1,119,568						4,200,000	05/10/2011
2318		SOLON	OH		05/04/2011	5.850	2,849,910						6,100,000	04/11/2011
2319		SPRINGFIELD	GA		06/09/2011	6.200	3,495,023						5,750,000	04/25/2011
2320		HOUSTON	TX		06/24/2011	6.000	2,950,906						6,050,000	04/29/2011
2321		CHARLOTTE	NC		03/09/2012	5.750	7,917,972						15,215,000	12/01/2011
2322		RICHARDSON	TX		08/01/2011	5.500	1,863,656						3,100,000	04/25/2011
2327		IRVING	TX		06/14/2011	5.780	2,928,918						5,200,000	05/11/2011
2328		HOUSTON	TX		06/01/2011	6.090	1,273,242						2,450,000	04/25/2011
2329		COLORADO SPRINGS	CO		06/17/2011	5.790	4,157,677						7,200,000	04/28/2011
2333		AUSTIN	TX		05/18/2011	6.000	1,984,589						3,750,000	04/08/2011
2334		PORTLAND	OR		08/25/2011	6.100	2,617,059						5,300,000	05/31/2011
2335		BAKERSFIELD	CA		10/17/2011	5.800	3,001,522						6,600,000	06/22/2011
2336		EGG HARBOR	NJ		08/05/2011	6.080	1,392,373						3,700,000	08/05/2011
2338		WEST JORDAN	UT		07/01/2011	5.960	4,970,481						14,300,000	04/20/2011
2339		ALGONQUIN	IL		06/02/2011	5.950	1,689,381						3,600,000	04/14/2011
2340		HIALEAH	FL		07/27/2011	6.040	2,403,667						4,600,000	04/29/2011
2341		MONROVIA	CA		06/30/2011	5.970	1,123,892						2,800,000	04/19/2011
2342		HANFORD	CA		08/16/2011	5.520	374,404						1,650,000	05/10/2011
2343		LAKE WYLIE	SC		06/30/2011	6.060	3,334,343						5,730,000	05/03/2011
2344		SAN JUAN CAPISTRANO	CA		06/30/2011	6.100	2,068,644						7,620,000	05/20/2011
2345		ROHNERT PARK	CA		06/30/2011	6.130	1,972,792						4,550,000	05/31/2011
2346		GARDENA	CA		06/23/2011	5.850	4,252,301						7,800,000	05/10/2011
2347		MOREHEAD CITY	NC		06/21/2011	5.900	1,122,450						2,160,000	05/04/2011
2348		ELIZABETHTOWN	PA		07/01/2011	6.100	1,126,683						2,500,000	05/11/2011
2351		SAND CITY	CA		08/09/2011	5.860	2,946,978						5,700,000	06/01/2011
2353		CLEBURNE	TX		09/23/2011	6.320	1,136,860						2,400,000	08/02/2011
2354		MESQUITE	TX		09/23/2011	6.320	1,258,721						2,900,000	08/02/2011
2355		MIDLAND	TX		09/23/2011	6.320	1,096,299						2,150,000	07/26/2011
2356		MAPLE GROVE	MN		07/01/2011	5.650	1,978,585						3,550,000	05/31/2011

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2360		AUSTIN	TX		07/11/2011	5.750	746,804						1,850,000	06/16/2011
2362		ROSEVILLE	CA		09/01/2011	5.350	745,443						4,070,000	05/13/2011
2364		THOUSAND OAKS	CA		08/09/2011	6.050	1,652,617						6,220,000	05/15/2011
2365		ARVADA	CO		06/30/2011	5.650	2,165,378						4,130,000	05/24/2011
2366		HILLSBORO	OR		06/30/2011	5.530	6,703,278						18,600,000	05/27/2011
2369		MARRERO	LA		10/07/2011	6.060	2,351,131						4,875,000	08/11/2011
2370		MANDEVILLE	LA		10/07/2011	5.800	1,895,113						3,995,000	08/11/2011
2371		SAN ANTONIO	TX		07/01/2011	5.750	967,650						1,970,000	05/24/2011
2373		GREEN BAY	WI		04/05/2012	5.870	2,260,263						6,900,000	06/13/2011
2374		GREEN BAY	WI		04/05/2012	5.870	3,022,946						8,000,000	06/13/2011
2375		BRENHAM	TX		08/05/2011	5.500	1,767,172						4,260,000	06/30/2011
2377		BROADVIEW HEIGHTS	OH		07/15/2011	6.125	1,324,383						2,560,000	06/20/2011
2378		GARDEN GROVE	CA		09/28/2011	5.500	10,358,162						33,160,000	06/23/2011
2379		CHICAGO	IL		08/25/2011	5.900	781,751						1,400,000	06/21/2011
2381		KALAMAZOO	MI		08/01/2011	5.900	1,138,739						2,060,000	06/17/2011
2382		SACRAMENTO	CA		08/30/2011	5.720	2,825,924						6,750,000	06/13/2011
2383		FRESNO	CA		08/31/2011	5.600	1,489,883						5,140,000	07/28/2011
2384		COLORADO SPRINGS	CO		08/05/2011	5.350	1,562,690						2,850,000	07/07/2011
2385		SAN BERNARDINO	CA		08/09/2011	5.700	2,914,439						5,200,000	06/15/2011
2388		STONE MOUNTAIN	GA		08/19/2011	5.450	1,588,277						4,375,000	07/12/2011
2390		HAWTHORNE	CA		07/26/2011	4.750	2,114,667						4,600,000	06/15/2011
2392		FOX LAKE	IL		09/30/2011	5.900	1,086,988						2,050,000	06/22/2011
2393		SACRAMENTO	CA		08/01/2011	5.350	2,354,843						6,150,000	06/22/2011
2394		PARAMOUNT	CA		08/02/2011	5.320	5,173,967						8,460,000	06/15/2011
2395		MADISON	WI		08/19/2011	5.850	5,403,665						12,400,000	07/15/2011
2396		BROOKLYN	NY		08/04/2011	5.920	3,601,115						6,000,000	06/27/2011
2398		CANOGA PARK	CA		12/15/2011	5.510	1,304,457						2,650,000	07/18/2011
2401		TWIN FALLS	ID		11/09/2011	5.600	5,996,560						10,400,000	07/14/2011
2402		OAKLAND	CA		09/27/2011	5.400	5,058,560						9,500,000	07/11/2011
2404		DENVER	CO		09/20/2011	5.300	1,031,807						2,090,000	07/25/2011
2406		LARAMIE	WY		11/09/2011	5.540	5,469,118						11,700,000	07/14/2011
2407		PALATINE	IL		09/02/2011	5.250	433,253						980,000	07/20/2011
2408		LAKELAND	FL		11/08/2011	5.600	1,858,055						3,850,000	06/16/2011
2410		RENO	NV		12/30/2011	5.300	2,292,568						3,910,000	07/20/2011
2411		HAPEVILLE	GA		09/28/2011	6.000	1,129,436						2,150,000	07/25/2011
2412		RANCHO CUCAMONGA	CA		09/23/2011	5.620	1,627,658						4,400,000	06/25/2011
2413		ROWLAND HEIGHTS	CA		09/26/2011	5.400	5,018,717						15,270,000	07/22/2011
2417		PHOENIX	AZ		08/22/2011	5.750	1,758,516						4,000,000	07/11/2011
2418		COLORADO SPRINGS	CO		10/04/2011	5.600	1,473,569						4,270,000	06/28/2011
2419		RIVERSIDE	CA		10/12/2011	5.770	3,149,928						9,360,000	07/25/2011
2421		ANAHEIM	CA		09/27/2011	5.650	9,262,120						17,500,000	07/27/2011
2422		FORT LAUDERDALE	FL		11/01/2011	5.400	3,998,600						7,200,000	08/30/2011
2423		RANCHO SANTA MARGARI	CA		09/19/2011	5.640	4,439,107						7,500,000	08/18/2011
2425		SEATTLE	WA		09/27/2011	5.300	4,662,759						9,500,000	08/08/2011
2426		SEATTLE	WA		09/27/2011	5.300	3,940,124						7,700,000	08/08/2011
2428		ALVIN	TX		10/14/2011	5.400	5,797,957						10,550,000	07/29/2011
2429		POTTSTOWN	PA		09/30/2011	5.250	1,526,973						2,800,000	06/28/2011
2430		ENID	OK		09/30/2011	5.250	1,446,191						2,500,000	08/02/2011
2432		CLEVELAND	OH		09/30/2011	5.250	4,298,180						7,700,000	07/12/2011
2433		AUSTELL	GA		09/30/2011	5.250	2,678,300						4,900,000	07/19/2011
2434		SOLON	OH		09/30/2011	5.250	1,656,253						3,200,000	07/07/2011
2435		ST PETERSBURG	FL		09/30/2011	5.250	1,316,911						2,440,000	07/18/2011
2436		WILLOW GROVE	PA		09/30/2011	5.250	1,854,192						3,700,000	06/18/2011
2437		ZANESVILLE	OH		09/30/2011	5.250	1,224,004						2,200,000	06/18/2011
2438		FAYETTEVILLE	NC		10/11/2011	5.250	4,456,403						13,100,000	08/05/2011
2443		TYLER	TX		11/28/2011	5.520	5,206,837						10,155,000	07/25/2011
2444		PEARLAND	TX		12/29/2011	5.650	1,193,397						4,500,000	07/27/2011
2447		SARASOTA	FL		09/07/2011	5.550	1,490,364						2,500,000	07/22/2011
2448		EMERYVILLE	CA		09/29/2011	5.900	2,515,986						5,570,000	07/28/2011
2449		BARRINGTON	IL		12/30/2011	5.450	2,420,784						4,700,000	08/17/2011
2451		EDEN PRAIRIE	MN		08/05/2011	7.000	2,227,056						4,200,000	09/09/2009

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Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2453		LINTHICUM	MD		09/29/2011	5.750	1,387,549						3,840,000	06/20/2011
2454		CHICAGO	IL		10/20/2011	5.720	1,690,754						3,500,000	08/04/2011
2455		NORTH LAS VEGAS	NV		10/27/2011	5.500	5,815,944						11,500,000	10/07/2011
2457		ROHNERT PARK	CA		09/22/2011	5.350	954,853						3,160,000	08/04/2011
2460		DUNEDIN	FL		10/25/2011	5.413	1,597,990						3,350,000	08/29/2011
2461		WALNUT CREEK	CA		12/08/2011	5.500	4,782,350						8,850,000	08/12/2011
2462		THOUSAND OAKS	CA		12/15/2011	5.500	1,034,700						2,000,000	08/15/2011
2466		HOFFMAN ESTATES	IL		10/27/2011	7.375	1,308,593						2,740,000	08/02/2011
2468		DOWNERS GROVE	IL		11/03/2011	5.750	1,960,726						3,500,000	09/12/2011
2473		LISLE	IL		09/02/2011	5.250	497,521						1,130,000	07/20/2011
2474		CHICAGO	IL		09/02/2011	5.250	609,790						1,390,000	07/20/2011
2477		LA CROSSE	WI		12/08/2011	5.800	6,556,354						12,500,000	10/12/2011
2478		COSTA MESA	CA		11/17/2011	5.100	1,756,407						4,400,000	08/17/2011
2480		HOUSTON	TX		12/21/2011	5.500	1,609,167						5,300,000	09/06/2011
2481		AZUSA	CA		10/03/2011	5.900	3,313,348						6,450,000	08/18/2011
2482		DAYTON	OH		01/06/2012	5.500	1,290,777						3,360,000	09/26/2011
2490		PALATINE	IL		10/26/2012	4.550	4,039,756						11,350,000	09/13/2011
2492		CARRBORO	NC		12/28/2011	5.500	1,539,176						4,625,000	09/23/2011
2498		COLORADO SPRINGS	CO		12/09/2011	5.400	1,717,123						3,700,000	09/27/2011
2499		ST LOUIS	MO		10/31/2011	5.350	1,898,119						3,415,000	09/08/2011
2504		INDIAN WELLS	CA		11/28/2011	5.250	3,367,440						7,500,000	09/30/2011
2505		BROWNSTOWN	MI		10/28/2011	4.600	2,562,106						7,230,000	09/16/2011
2509		EAGAN	MN		10/31/2011	5.600	665,551						2,410,000	09/22/2011
2511		ROGERS	MN		05/18/2012	5.560	1,936,068						3,700,000	10/28/2011
2512		ANNANDALE	VA		03/12/2012	5.300	6,984,047						11,750,000	10/17/2011
2513		DALLAS	TX		10/05/2011	5.250	3,507,822						6,330,000	09/22/2011
2514		PORTLAND	OR		10/25/2011	5.250	2,287,578						3,795,000	10/07/2011
2515		CHICAGO	IL		12/12/2011	5.300	952,915						1,690,000	11/08/2011
2518		MADISON	TN		01/31/2012	5.050	1,000,322						4,300,000	10/18/2011
2519		HICKSVILLE	NY		01/05/2012	5.375	1,086,754						2,850,000	11/26/2011
2520		PORTLAND	OR		01/31/2012	5.250	1,605,063						3,080,000	10/31/2011
3002		CLINTON TOWNSHIP	MI		02/29/2012	5.450	1,708,214						3,250,000	12/01/2011
3006		RALEIGH	NC		11/22/2011	5.375	1,605,193						4,450,000	10/21/2011
3012		BROOKLYN	NY		12/23/2011	5.140	1,362,883						2,500,000	11/14/2011
3016		LYNNWOOD	WA		01/11/2012	5.150	7,361,414						15,710,000	01/04/2012
3020		CAMPBELL	CA		12/29/2011	5.300	1,044,573						2,800,000	11/15/2011
3023		NAMPA	ID		01/30/2012	5.400	2,427,490						5,400,000	11/09/2011
3026		TEMPLETON	CA		02/17/2012	5.350	1,259,557						9,720,000	11/18/2011
3028		FERNLEY	NV		01/17/2012	4.900	2,155,318						4,400,000	11/14/2011
3031		INDIANAPOLIS	IN		12/27/2011	5.500	1,389,314						2,725,000	11/07/2011
3032		WEST VALLEY CITY	UT		12/29/2011	5.100	1,913,109						4,160,000	10/31/2011
3036		SEATTLE	WA		01/10/2012	5.250	8,068,992						25,530,000	11/09/2011
3037		MONTEREY PARK	CA		04/19/2012	4.450	2,249,421						5,270,000	01/21/2011
3040		APPLE VALLEY	CA		11/16/2011	5.350	1,532,104						3,000,000	10/24/2011
3041		APPLE VALLEY	CA		11/16/2011	5.350	1,459,950						2,900,000	10/24/2011
3045		PORTLAND	OR		12/14/2011	5.050	5,400,201						13,000,000	10/26/2011
3047		LITTLETON	CO		12/09/2011	5.200	1,499,476						2,930,000	10/27/2011
3048		BELLEVUE	WA		01/17/2012	5.250	1,681,045						4,880,000	09/13/2011
3050		CHANDLER	AZ		01/03/2012	5.450	1,793,885						3,175,000	10/24/2011
3052		WASHINGTON	DC		12/14/2011	5.450	524,214						2,300,000	10/28/2011
3053		ARROYO GRANDE	CA		12/27/2011	4.900	584,786						2,900,000	12/01/2011
3063		HOUSTON	TX		01/18/2012	5.500	1,701,489						5,000,000	11/30/2011
3066		TWINSBURG	OH		02/22/2012	4.950	4,831,229						8,040,000	12/02/2011
3068		WOODINVILLE	WA		12/21/2011	5.600	3,658,501						6,800,000	11/11/2011
3072		KANSAS CITY	MO		03/14/2012	4.950	875,124						1,845,000	01/03/2012
3080		PORTLAND	OR		02/29/2012	5.530	4,888,544						12,400,000	12/02/2011
3082		COLUMBIA	SC		03/05/2012	4.550	4,084,018						9,450,000	01/06/2012
3083		MARTINSVILLE	VA		04/17/2012	5.450	7,047,354						16,200,000	03/21/2012
3089		WOODSIDE	NY		03/23/2012	5.250	2,643,118						6,300,000	12/28/2011
3092		WESTMINSTER	CO		02/13/2012	4.950	5,278,560						9,400,000	12/22/2011
3095		DAVENPORT	FL		05/30/2012	5.250	2,130,925						4,400,000	02/29/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3096		PORT ARTHUR	TX		01/31/2012	5.250	2,941,952						6,350,000	12/16/2011
3100		PORTLAND	OR		01/20/2012	4.850	3,015,294						9,410,000	12/16/2011
3111		BRYAN	TX		02/17/2012	5.500	1,221,354						2,600,000	12/09/2011
3114		LAYTON	UT		03/05/2012	5.250	2,868,778						5,500,000	12/20/2011
3121		COLUMBUS	OH		02/29/2012	5.250	3,025,966						5,750,000	12/20/2011
3122		SEATTLE	WA		05/03/2012	5.450	1,228,461						7,200,000	02/15/2012
3125		DOVER	NJ		03/23/2012	5.200	3,049,959						7,800,000	12/22/2011
3126		DOVER	NJ		03/23/2012	5.200	1,481,357						5,300,000	12/22/2011
3130		SARASOTA	FL		04/27/2012	6.200	2,203,161						5,500,000	01/25/2012
3132		LAS VEGAS	NV		01/13/2012	5.150	3,211,346						12,175,000	12/14/2011
3136		LONG ISLAND CITY	NY		06/22/2012	5.400	1,585,727						4,200,000	02/16/2012
3138		ST LOUIS	MO		03/20/2012	5.250	1,527,619						3,190,000	01/13/2012
3140		RENO	NV		02/23/2012	5.250	1,411,384						7,500,000	01/05/2012
3142		SACRAMENTO	CA		02/21/2012	5.500	1,223,547						3,230,000	01/16/2012
3145		SEATTLE	WA		03/14/2012	5.300	1,953,757						3,800,000	02/14/2012
3155		SAN ANTONIO	TX		10/05/2012	4.850	2,424,058						4,750,000	07/25/2012
3157		ORLANDO	FL		05/18/2012	5.000	1,244,110						3,560,000	02/28/2012
3161		WINCHESTER	VA		04/10/2012	5.500	1,641,029						5,000,000	02/03/2012
3167		LANCASTER	TX		03/01/2012	5.400	1,875,776						3,360,000	02/06/2012
3169		PHOENIX	AZ		03/15/2012	5.650	637,007						3,445,000	02/08/2012
3171		CHARLOTTESVILLE	VA		06/12/2012	5.300	2,964,910						6,000,000	03/05/2012
3174		KIRKLAND	WA		01/18/2013	4.500	1,368,737						2,640,000	11/16/2012
3176		OVERLAND PARK	KS		07/13/2012	5.250	1,460,069						4,800,000	05/02/2012
3178		SAN ANTONIO	TX		03/28/2012	5.200	3,747,115						7,650,000	02/13/2012
3189		BEAUMONT	TX		03/13/2012	4.750	1,685,309						3,300,000	02/15/2012
3191		SCOTTSDALE	AZ		03/15/2012	5.650	465,636						2,570,000	02/07/2012
3192		YUKON	OK		05/31/2012	5.000	1,289,532						4,200,000	03/20/2012
3199		CLEARWATER	FL		04/27/2012	4.950	1,000,231						3,560,000	02/23/2012
3214		FAYETTEVILLE	NC		04/24/2012	5.070	1,291,883						3,060,000	02/20/2012
3223		PANAMA CITY BEACH	FL		05/18/2012	5.230	3,768,605						10,100,000	04/11/2012
3233		GREENWOOD	IN		07/05/2012	5.200	2,722,743						4,850,000	04/15/2012
3237		GREENVILLE	NC		04/26/2012	5.050	1,382,550						2,527,500	03/08/2012
3240		SANTA ANA	CA		07/18/2012	5.050	1,563,231						3,400,000	06/11/2012
3242		FLINT	MI		06/26/2012	5.600	3,587,604						8,800,000	04/16/2012
3245		BURIEN	WA		07/31/2012	5.050	1,637,903						3,450,000	06/11/2012
3246		TEMPE	AZ		05/22/2012	5.250	1,639,167						2,875,000	03/26/2012
3252		VALDOSTA	GA		05/23/2012	5.220	1,842,988						3,375,000	03/30/2012
3259		BUFFALO GROVE	IL		06/04/2012	4.700	1,098,925						2,200,000	03/04/2012
3264		LAS VEGAS	NV		07/31/2012	4.375	1,821,770						4,100,000	04/03/2012
3265		LAS VEGAS	NV		07/31/2012	4.375	2,732,654						5,100,000	04/05/2012
3273		CHESAPEAKE	VA		06/28/2012	5.350	5,272,847						11,430,000	05/04/2012
3275		CARPENTERSVILLE	IL		06/11/2012	5.100	1,111,680						1,960,000	03/31/2012
3276		SAN MARCOS	CA		06/04/2012	5.125	2,320,362						5,000,000	04/05/2012
3279		LITTLETON	CO		04/18/2012	5.200	961,012						1,800,000	03/30/2012
3285		HOUSTON	TX		05/23/2012	4.800	4,349,858						8,875,000	04/04/2012
3297		LAS VEGAS	NV		06/22/2012	5.450	2,600,823						5,400,000	04/30/2012
3300		NEW CASTLE	DE		08/28/2012	4.950	2,225,742						4,600,000	05/18/2012
3301		NEW CASTLE	DE		08/28/2012	4.950	989,195						1,750,000	05/27/2012
3302		NEW CASTLE	DE		08/28/2012	4.950	1,731,108						3,300,000	05/16/2012
3307		ARCADIA	CA		07/24/2012	4.850	6,780,132						17,000,000	05/02/2012
3309		ELKO	NV		06/27/2012	5.000	11,836,651						28,000,000	05/06/2012
3310		VENICE	FL		05/10/2012	4.950	1,743,855						44,500,000	04/20/2012
3311		SAN ANTONIO	TX		07/25/2012	5.000	3,771,603						6,600,000	05/23/2012
3312		SAN DIEGO	CA		05/03/2012	4.300	2,162,111						4,500,000	04/11/2012
3313		ESCONDIDO	CA		05/03/2012	4.300	1,470,182						2,940,000	04/11/2012
3316		NILES	IL		09/28/2012	5.000	1,242,390						2,400,000	08/01/2012
3317		BRADENTON	FL		08/21/2012	5.250	973,751						2,150,000	05/22/2012
3319		TUCSON	AZ		06/29/2012	5.100	867,433						3,650,000	05/30/2012
3320		TUCSON	AZ		06/08/2012	5.250	1,069,667						3,915,000	05/30/2012
3321		MESA	AZ		06/26/2012	5.250	2,240,661						4,100,000	05/09/2012
3325		HOUSTON	TX		08/17/2012	5.000	3,143,696						9,200,000	06/14/2012

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3329		RICHMOND	KY		07/30/2012	5.250	3,716,444						8,850,000	06/06/2012
3335		SCOTTSDALE	AZ		05/30/2012	5.280	1,119,376						2,200,000	03/15/2012
3336		MIDVALE	UT		06/29/2012	4.625	6,953,102						11,500,000	05/23/2012
3338		SANDY SPRINGS	GA		08/03/2012	5.050	1,408,011						2,530,000	05/23/2012
3339		NAPERVILLE	IL		08/31/2012	4.550	4,908,434						10,000,000	03/30/2012
3341		GOLDSBORO	NC		09/28/2012	4.950	2,813,565						5,700,000	06/15/2012
3343		RENO	NV		07/25/2012	4.900	3,536,558						12,200,000	05/18/2012
3344		SAN DIEGO	CA		06/29/2012	5.050	1,838,932						5,800,000	06/13/2012
3346		BEVERLY HILLS	CA		05/23/2013	5.050	1,280,527						4,000,000	09/11/2012
3348		TORRANCE	CA		07/18/2012	5.000	1,972,751						4,000,000	05/18/2012
3349		BROOKINGS	OR		07/20/2012	4.850	1,803,111						4,200,000	05/24/2012
3350		MEDFORD	OR		10/10/2012	4.950	2,035,013						7,100,000	08/15/2012
3351		MESA	AZ		06/22/2012	5.375	1,739,733						4,300,000	05/10/2012
3352		ST PAUL	MN		07/31/2012	5.375	750,221						1,870,000	05/17/2012
3359		CHESAPEAKE	VA		08/29/2012	4.750	1,794,888						3,600,000	07/03/2012
3360		SANTA CRUZ	CA		07/26/2012	5.000	2,054,945						4,200,000	06/04/2012
3361		STRONGSVILLE	OH		03/15/2013	4.650	2,988,861						5,100,000	02/05/2013
3364		BROOKFIELD	WI		09/11/2012	4.600	5,667,010						10,600,000	04/16/2012
3366		NEWARK	DE		11/02/2012	5.250	3,060,104						5,650,000	07/30/2012
3367		SANTA MARIA	CA		09/13/2012	4.900	1,570,800						4,600,000	08/08/2012
3373		ARDEN HILLS	MN		10/17/2012	5.000	3,004,334						6,980,000	06/14/2012
3374		HIRAM	GA		09/24/2012	4.750	2,720,613						5,300,000	07/11/2012
3375		TUCSON	AZ		09/10/2012	4.800	2,635,628						6,600,000	07/26/2012
3377		JENNINGS	MO		08/01/2012	4.700	1,386,505						2,250,000	06/14/2012
3378		DOLTON	IL		08/01/2012	4.700	2,469,517						4,260,000	06/13/2012
3379		SAN ANTONIO	TX		09/21/2012	4.800	2,931,525						5,875,000	07/27/2012
3380		GRAND PRAIRIE	TX		07/16/2012	4.750	2,453,090						5,300,000	06/21/2012
3382		Santa Clarita	CA		11/08/2012	4.950	1,327,587						3,200,000	07/26/2012
3384		THORNTON	CO		08/08/2012	5.000	1,424,436						2,770,000	06/15/2012
3385		NILES	IL		08/30/2012	4.950	2,293,067						4,800,000	06/28/2012
3394		ST PETERSBURG	FL		09/20/2012	4.600	878,380						4,250,000	08/08/2012
3395		NAPLES	FL		08/30/2012	4.700	2,405,700						4,800,000	07/03/2012
3397		NEW YORK	NY		12/31/2012	4.500	761,560						6,600,000	12/14/2012
3398		PANORAMA CITY	CA		09/20/2012	4.900	1,101,652						3,300,000	07/19/2012
3401		DENVILLE	NJ		09/20/2012	4.850	3,395,371						8,500,000	07/11/2012
3402		DRAPER	UT		09/28/2012	4.750	2,473,303						5,300,000	08/17/2012
3407		TEMECULA	CA		08/30/2012	4.700	3,610,750						6,600,000	07/10/2012
3410		HILLSBORO	OR		08/16/2012	4.500	637,147						2,720,000	07/05/2012
3411		DALLAS	TX		09/25/2012	4.700	1,097,411						2,200,000	07/11/2012
3413		ORLANDO	FL		12/19/2012	4.750	6,894,974						12,725,000	06/30/2012
3420		STERLING HEIGHTS	MI		09/20/2012	4.950	2,011,946						4,400,000	07/17/2012
3424		FARMINGTON	NM		11/30/2012	5.000	969,196						2,150,000	08/06/2012
3426		COLUMBUS	OH		12/12/2012	5.000	5,379,911						20,550,000	10/01/2012
3433		FISHERS	IN		10/12/2012	4.950	1,474,333						2,590,000	08/28/2012
3434		FISHERS	IN		10/12/2012	4.950	833,340						1,450,000	09/28/2012
3435		AUSTIN	TX		11/30/2012	4.500	1,713,211						4,850,000	08/30/2012
3436		BLUFFTON	SC		10/03/2012	4.750	2,579,531						5,400,000	08/15/2012
3437		DALLAS	TX		08/20/2012	4.500	7,298,194						12,400,000	08/03/2012
3439		ST PETERSBURG	FL		09/07/2012	4.750	882,124						1,700,000	08/07/2012
3442		WASHINGTON	DC		11/28/2012	4.750	3,087,742						8,700,000	09/26/2012
3444		BELLEVUE	WA		08/31/2012	4.500	4,986,455						11,000,000	07/15/2012
3446		TAMPA	FL		09/28/2012	4.700	1,729,655						3,275,000	08/10/2012
3451		PITTSBURGH	PA		11/16/2012	5.370	1,679,944						3,300,000	09/04/2012
3452		SEATTLE	WA		10/05/2012	4.350	4,894,691						8,700,000	09/07/2012
3454		DISTRICT HEIGHTS	MD		09/19/2012	4.350	1,812,189						4,075,000	08/18/2012
3455		ABINGDON	MD		11/01/2012	4.420	5,637,547						13,500,000	09/24/2012
3458		NOVI	MI		11/19/2012	4.640	5,070,540						10,900,000	09/14/2012
3459		SALT LAKE CITY	UT		11/09/2012	4.700	1,213,822						2,650,000	09/19/2012
3460		CHANHASSEN	MN		11/05/2012	4.840	2,173,438						3,800,000	09/17/2012
3463		SAN DIEGO	CA		12/31/2012	4.650	5,297,993						10,700,000	09/12/2012
3465		LOS ANGELES	CA		12/28/2012	4.650	4,414,939						8,150,000	09/17/2012

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3466		FRESNO	CA		10/17/2012	4.550	2,397,630						5,536,000	08/15/2012
3467		GRAPEVINE	TX		12/13/2012	4.500	2,241,545						5,345,000	10/15/2012
3470		ELGIN	IL		10/26/2012	4.750	1,782,032						3,200,000	09/01/2012
3474		ORLANDO	FL		01/24/2013	4.500	1,944,388						5,300,000	09/05/2012
3476		AUSTIN	TX		12/05/2012	4.550	3,656,221						9,500,000	09/30/2012
3477		SAN RAFAEL	CA		12/18/2012	4.600	2,495,144						5,830,000	09/24/2012
3478		COLUMBIA	MD		11/01/2012	4.510	10,504,778						20,000,000	09/25/2012
3479		HAMPSTEAD	MD		11/01/2012	4.630	3,108,303						10,970,000	09/21/2012
3480		PHOENIX	AZ		10/24/2012	4.680	847,791						4,700,000	09/17/2012
3481		CANTON	OH		11/16/2012	4.740	6,146,753						12,600,000	09/20/2012
3483		BOTHELL	WA		11/05/2012	4.350	2,620,335						4,320,000	10/04/2012
3485		METAIRIE	LA		11/26/2012	4.670	2,202,616						3,860,000	09/28/2012
3486		WEATHERFORD	TX		10/09/2012	4.800	1,074,487						1,920,000	09/04/2012
3487		DALLAS	TX		09/24/2012	4.550	4,640,427						8,800,000	08/22/2012
3489		AUSTIN	TX		10/17/2012	4.650	2,230,445						5,900,000	09/27/2012
3490		SAN ANGELO	TX		11/15/2012	4.650	2,977,893						6,300,000	10/04/2012
3491		ALGONQUIN	IL		10/26/2012	4.750	1,562,007						2,600,000	08/31/2012
3497		FALLSTON	MD		11/27/2012	4.550	2,650,738						9,400,000	10/29/2012
3498		WHEATON	IL		12/11/2012	4.450	1,492,967						2,800,000	10/05/2012
3503		ODESSA	FL		10/30/2012	4.650	2,395,617						5,260,000	09/28/2012
3504		SAN ANTONIO	TX		11/30/2012	4.550	4,836,173						9,865,000	10/11/2012
3512		OGDEN	UT		12/21/2012	4.350	5,215,985						9,425,000	10/26/2012
3515		LIVONIA	MI		02/06/2013	4.800	2,513,514						5,000,000	10/26/2012
3516		LANDOVER	MD		06/17/2013	4.400	2,797,910						6,200,000	01/06/2013
3517		GRAND PRAIRIE	TX		10/29/2012	4.950	1,809,964						3,300,000	09/30/2012
3526		ROCHESTER HILLS	MI		12/27/2012	4.950	2,678,107						5,800,000	10/15/2012
3529		RENO	NV		12/28/2012	4.450	752,823						4,880,000	11/07/2012
3530		ORLANDO	FL		12/06/2012	4.650	1,966,500						6,000,000	10/16/2012
3533		SANTA ANA	CA		12/31/2012	4.700	1,931,048						4,100,000	10/04/2012
3535		AUSTIN	TX		12/28/2012	4.650	1,997,899						3,700,000	10/15/2012
3536		BURNSVILLE	MN		01/14/2013	4.450	647,691						1,650,000	10/08/2012
3537		EDINA	MN		01/14/2013	4.450	573,702						1,500,000	10/11/2012
3539		GARLAND	TX		12/26/2012	4.450	1,336,062						3,350,000	10/12/2012
3546		SANTA MONICA	CA		01/29/2013	4.500	2,737,539						6,740,000	11/06/2012
3554		FAYETTEVILLE	NC		12/19/2012	4.250	3,677,331						8,560,000	10/26/2012
3555		TAMPA	FL		12/11/2012	4.700	1,981,926						4,000,000	11/12/2012
3557		SHERWOOD	OR		12/27/2012	4.650	2,560,638						5,600,000	11/20/2012
3559		RALEIGH	NC		12/20/2012	4.550	1,370,843						2,645,000	11/05/2012
3561		NASHVILLE	TN		04/05/2013	4.700	2,789,525						5,550,000	10/24/2012
3562		DOWNERS GROVE	IL		02/11/2013	4.500	4,266,622						7,620,000	11/14/2012
3563		SANTA ANA	CA		02/28/2013	4.550	979,363						2,800,000	11/14/2012
3566		SANTA MONICA	CA		12/06/2012	6.200	4,315,506						11,160,000	10/22/2012
3567		TUKWILA	WA		12/04/2012	4.360	4,968,479						11,800,000	10/26/2012
3568		BELLEVUE	WA		12/14/2012	4.350	1,669,397						3,050,000	10/26/2012
3570		RANCHO CORDOVA	CA		12/21/2012	4.550	3,609,820						8,100,000	10/11/2012
3573		BREA	CA		02/07/2013	4.850	3,605,907						13,960,000	10/25/2012
3577		AUSTIN	TX		12/28/2012	4.400	5,190,581						15,300,000	11/12/2012
3579		SHAKER HEIGHTS	OH		02/27/2013	4.700	839,520						1,640,000	01/15/2013
3580		FRESNO	CA		05/28/2013	5.100	1,781,331						7,240,000	11/14/2012
3582		ONTARIO	CA		06/27/2013	4.750	852,624						1,850,000	12/03/2012
3583		FRESNO	CA		04/03/2013	4.900	1,253,180						2,300,000	01/23/2013
3584		BELLEVUE	WA		12/14/2012	4.350	2,293,245						4,400,000	11/19/2012
3587		IRVING	TX		02/01/2013	4.850	1,123,674						2,240,000	11/13/2012
3589		NORTHRIDGE	CA		02/28/2013	5.200	1,067,744						2,600,000	01/02/2013
3590		WESTLAKE	OH		02/26/2013	4.750	3,466,635						10,125,000	11/23/2012
3592		SAN FRANCISCO	CA		02/27/2013	4.650	1,677,560						3,350,000	12/19/2012
3594		ROCHESTER	NY		03/15/2013	4.500	1,065,059						3,650,000	01/04/2013
3601		CLOVIS	CA		02/28/2013	4.700	906,704						1,600,000	01/10/2013
3612		DALLAS	TX		12/05/2012	4.650	663,509						1,000,000	11/14/2012
3619		FRESNO	CA		02/28/2013	4.625	1,257,600						2,900,000	12/27/2012
3620		PRAIRIE VILLAGE	KS		02/25/2013	4.250	1,322,580						2,550,000	10/18/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3623		FORT COLLINS	CO		04/05/2013	4.350	6,390,026						12,500,000	01/12/2013
3627		SALT LAKE CITY	UT		02/05/2013	4.500	752,669						1,650,000	12/06/2012
3630		PORT ARTHUR	TX		03/01/2013	4.600	1,352,203						2,795,000	01/31/2013
3631		MURRAY	UT		02/01/2013	4.750	2,343,863						5,100,000	12/21/2012
3639		SEGUIN	TX		02/01/2013	4.650	1,301,226						3,150,000	01/04/2013
3647		TOLEDO	OH		04/24/2013	4.600	672,772						1,350,000	03/27/2013
3648		BURNSVILLE	MN		02/28/2013	4.700	976,905						1,800,000	01/25/2013
3651		MODESTO	CA		03/28/2013	4.700	4,575,369						9,040,000	01/21/2013
3653		BUENA PARK	CA		02/28/2013	4.400	883,886						5,100,000	01/02/2013
3654		HIGH POINT	NC		01/11/2013	4.600	1,326,750						2,770,000	01/05/2013
3655		ORANGE	CA		03/28/2013	4.650	1,716,930						3,900,000	02/08/2013
3656		PLAINFIELD	IN		04/15/2013	4.750	2,962,679						7,200,000	01/22/2013
3660		TUCSON	AZ		03/20/2013	4.520	297,401						2,190,000	02/08/2013
3662		TUCSON	AZ		03/20/2013	4.520	424,046						2,035,000	02/08/2013
3664		GRAPEVINE	TX		03/20/2013	4.540	3,714,463						8,200,000	02/04/2013
3671		COMMERCE	MI		03/11/2013	4.670	1,557,753						3,550,000	02/01/2013
3673		CONROE	TX		03/26/2013	4.400	1,360,832						4,040,000	01/22/2013
3676		KENTWOOD	MI		08/06/2013	4.550	706,159						1,910,000	03/21/2013
3677		SAN JOSE	CA		04/11/2013	4.550	2,277,845						7,400,000	02/05/2013
3683		FONTANA	CA		02/27/2013	4.950	2,148,840						5,200,000	01/30/2013
3686		WESTMINSTER	CA		05/23/2013	4.350	13,588,147						34,940,000	03/24/2013
3691		HOUSTON	TX		03/22/2013	4.400	4,652,680						8,300,000	01/17/2013
3692		ISLANDIA	NY		03/22/2013	4.500	1,666,453						3,375,000	01/22/2013
3695		LACEY	WA		05/01/2013	4.400	1,474,045						6,150,000	02/26/2013
3698		HOMETOWN	IL		02/28/2013	4.050	3,206,502						9,800,000	02/14/2013
3702		PEORIA	AZ		03/05/2013	4.400	3,136,895						7,680,000	02/07/2013
3703		INGLEWOOD	CA		06/17/2013	4.500	8,489,794						18,600,000	03/21/2013
3704		LYNNWOOD	WA		03/18/2013	4.350	4,273,816						8,050,000	02/05/2013
3705		DU QUOIN	IL		03/22/2013	4.400	1,058,439						2,290,000	01/29/2013
3706		DOTHAN	AL		04/24/2013	4.600	610,389						1,200,000	03/23/2013
3707		AUGUSTA	GA		04/24/2013	4.600	610,389						1,160,000	03/29/2013
3708		LAKEWOOD	NY		04/24/2013	4.600	708,394						1,375,000	03/09/2013
3711		LODI	CA		07/10/2013	4.150	1,017,826						3,900,000	02/20/2013
3714		BRONX	NY		04/10/2013	5.250	5,888,722						28,100,000	02/19/2013
3715		PIKESVILLE	MD		04/01/2013	4.680	4,005,081						10,500,000	02/27/2013
3716		PIKESVILLE	MD		05/29/2013	4.610	1,186,660						2,260,000	03/22/2013
3717		PORTLAND	OR		04/30/2013	4.500	10,454,769						19,400,000	03/13/2013
3718		SANTA CLARITA	CA		05/08/2013	4.550	1,249,682						2,700,000	02/19/2013
3720		OCALA	FL		05/06/2013	4.650	1,378,293						4,200,000	02/08/2013
3721		RALEIGH	NC		05/03/2013	4.250	2,976,745						5,400,000	04/18/2013
3723		MILWAUKIE	OR		04/30/2013	4.750	2,116,182						6,600,000	02/27/2013
3724		NORTH LAS VEGAS	NV		04/09/2013	4.500	4,092,904						7,300,000	03/01/2013
3726		SALT LAKE CITY	UT		04/10/2013	4.700	845,777						1,600,000	02/20/2013
3733		RAYTOWN	MO		03/22/2013	4.550	910,132						1,700,000	03/11/2013
3734		EMERYVILLE	CA		03/27/2013	4.501	3,543,764						8,120,000	02/21/2013
3735		SEATTLE	WA		04/12/2013	4.560	2,278,135						4,600,000	03/08/2013
3741		MIAMISBURG	OH		06/28/2013	4.550	1,223,280						2,780,000	04/26/2013
3743		ROME	GA		07/12/2013	4.770	3,424,026						8,000,000	05/03/2013
3744		JEFFERSON CITY	MO		09/20/2013	4.500	6,697,037						12,800,000	06/18/2013
3745		SAMMAMISH	WA		04/05/2013	4.610	1,351,192						3,100,000	03/11/2013
3746		SANFORD	FL		05/08/2013	4.750	1,338,033						2,410,000	03/31/2013
3750		MT PLEASANT	TX		06/03/2013	4.450	2,526,643						6,300,000	04/21/2013
3753		LILBURN	GA		05/29/2013	4.275	815,495						3,300,000	04/17/2013
3758		SAN JOSE	CA		05/30/2013	5.000	2,457,612						6,100,000	03/19/2013
3765		PORTLAND	OR		06/06/2013	4.520	1,080,864						4,200,000	03/28/2013
3768		CANOGA PARK	CA		06/28/2013	4.840	2,775,105						5,430,000	04/03/2013
3769		REDWOOD CITY	CA		06/28/2013	4.370	1,222,883						5,720,000	05/01/2013
3770		THORNTON	CO		05/01/2013	4.860	1,950,232						3,850,000	03/25/2013
3771		SPARKS	NV		05/03/2013	4.550	767,715						1,700,000	04/03/2013
3774		SANTA MONICA	CA		09/26/2013	4.800	1,396,722						9,650,000	07/24/2013
3775		SHEBOYGAN	WI		04/04/2013	4.650	1,419,975						2,850,000	03/26/2013

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3776		PONTIAC	MI		06/21/2013	4.440	1,387,743						3,200,000	04/15/2013
3777		SAN FRANCISCO	CA		04/04/2013	5.080	9,064,547						16,000,000	03/21/2013
3778		MILL VALLEY	CA		10/15/2013	5.030	4,728,219						10,200,000	08/16/2013
3782		SAN DIEGO	CA		06/18/2013	4.700	1,255,492						2,500,000	04/17/2013
3789		SANTA MONICA	CA		06/13/2013	4.400	1,785,697						5,750,000	04/30/2013
3795		COLORADO SPRINGS	CO		07/09/2013	4.700	1,838,360						4,000,000	04/22/2013
3797		ATLANTA	GA		07/09/2013	4.550	2,431,166						4,400,000	05/28/2013
3800		MADISON HEIGHTS	MI		08/19/2013	4.700	1,201,403						2,100,000	06/19/2013
3801		COLLEGE STATION	TX		06/24/2013	4.750	5,583,178						10,900,000	04/18/2013
3802		CLEVELAND HEIGHTS	OH		11/01/2013	4.350	2,342,751						4,260,000	05/31/2013
3805		CLIFFSIDE PARK	NJ		12/31/2013	4.950	976,365						2,020,000	06/27/2013
3808		ALBUQUERQUE	NM		05/30/2013	4.400	2,337,533						5,000,000	04/30/2013
3809		DOWNEY	CA		06/04/2013	4.250	1,421,056						2,800,000	05/10/2013
3814		ELKO	NV		11/15/2013	5.250	2,817,749						5,681,250	07/02/2013
3818		LAS VEGAS	NV		07/30/2013	4.500	3,773,972						8,050,000	06/19/2013
3819		VALLEJO	CA		08/01/2013	4.450	1,482,229						2,500,000	05/30/2013
3821		VALLEJO	CA		08/01/2013	4.450	3,313,193						5,700,000	05/30/2013
3825		SEATTLE	WA		06/28/2013	4.400	2,361,896						5,250,000	05/10/2013
3826		WESTFIELD	IN		05/30/2013	4.500	1,227,270						3,140,000	05/08/2013
3827		ASHTABULA	OH		08/30/2013	4.500	617,166						1,540,000	06/28/2013
3837		FLORENCE	KY		07/30/2013	4.660	804,263						1,770,000	05/29/2013
3838		CHINO HILLS	CA		08/28/2013	5.110	1,295,224						2,800,000	05/28/2013
3849		LONGVIEW	TX		08/08/2013	4.970	2,789,027						6,200,000	07/12/2013
3850		AUSTIN	TX		09/20/2013	4.640	1,890,682						5,400,000	07/12/2013
3851		ANGELS CAMP	CA		07/22/2013	4.560	3,549,203						6,500,000	06/03/2013
3853		SANTA BARBARA	CA		07/30/2013	4.500	1,613,495						3,700,000	06/12/2013
3854		WEST VALLEY CITY	UT		08/01/2013	4.400	965,081						1,950,000	06/03/2013
3857		GOOSE CREEK	SC		07/30/2013	4.280	1,669,761						5,690,000	06/18/2013
3859		BLOOMFIELD HILLS	MI		08/19/2013	4.700	875,291						1,780,000	06/20/2013
3860		BEVERLY HILLS	MI		08/19/2013	4.700	1,870,717						3,300,000	06/20/2013
3864		HAWTHORNE	CA		09/12/2013	5.100	4,044,227						10,550,000	06/12/2013
3867		OLATHE	KS		09/30/2013	4.450	2,115,274						3,960,000	07/01/2013
3868		CHULA VISTA	CA		09/19/2013	4.710	1,174,344						2,300,000	07/29/2013
3869		CARLSBAD	CA		09/23/2013	4.710	1,174,344						1,950,000	07/25/2013
3870		CHICAGO	IL		10/18/2013	5.130	2,665,283						4,210,000	07/29/2013
3872		SONOMA	CA		09/09/2013	4.700	2,567,346						7,450,000	07/22/2013
3874		EL CAJON	CA		09/12/2013	4.500	2,792,332						4,650,000	07/26/2013
3876		GRESHAM	OR		09/18/2013	5.250	2,092,565						3,900,000	07/25/2013
3881		AUSTIN	TX		09/05/2013	4.650	1,809,219						3,620,000	06/21/2013
3886		SAN ANTONIO	TX		09/11/2013	5.030	865,402						1,550,000	07/12/2013
3887		HOUSTON	TX		07/31/2013	4.670	1,437,683						3,150,000	06/12/2013
3888		SAN ANTONIO	TX		09/11/2013	5.030	757,401						1,600,000	07/15/2013
3889		NEW BRAUNFELS	TX		09/26/2013	4.900	2,435,668						4,500,000	07/31/2013
3891		SOLON	OH		08/22/2013	4.750	1,459,960						2,760,000	07/08/2013
3893		LAKEWOOD	OH		09/18/2013	4.650	2,707,823						4,330,000	07/09/2013
3896		TACOMA	WA		09/30/2013	4.720	1,789,026						4,000,000	06/28/2013
3897		PENDLETON	OR		09/30/2013	4.720	730,188						1,730,000	06/28/2013
3898		PORTLAND	OR		09/30/2013	4.720	620,682						1,560,000	06/28/2013
3899		PFLUGERVILLE	TX		08/29/2013	4.600	817,792						1,585,000	07/05/2013
3900		VAN NUYS	CA		09/04/2013	4.850	776,793						2,300,000	08/12/2013
3901		BRIGHTON	MI		10/04/2013	5.320	1,307,990						3,250,000	08/09/2013
3904		HOLLYWOOD	CA		09/25/2013	4.750	1,551,290						3,350,000	07/11/2013
3906		DEPEW	NY		09/20/2013	4.800	1,184,809						2,250,000	07/19/2013
3914		KENNEWICK	WA		10/01/2013	5.130	2,600,137						6,850,000	07/17/2013
3916		HENDERSON	NV		08/02/2013	4.660	3,344,680						6,500,000	06/21/2013
3917		DEER PARK	TX		09/11/2013	4.610	1,199,817						2,070,000	08/05/2013
3918		KENNESAW	GA		09/11/2013	4.610	1,709,508						3,000,000	07/31/2013
3920		MIAMI	FL		07/31/2013	4.790	2,979,791						5,200,000	07/11/2013
3923		LAS VEGAS	NV		08/27/2013	4.580	2,278,657						6,010,000	07/17/2013
3924		CANOGA PARK	CA		10/03/2013	4.700	1,448,572						3,250,000	07/22/2013
3929		FARMINGTON	NM		09/12/2013	4.860	3,107,787						5,500,000	07/24/2013

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3932		BAY SHORE	NY		10/30/2013	5.090	782,226						1,600,000	08/24/2013
3936		NANTUCKET	MA		10/15/2013	5.290	1,481,765						5,800,000	08/20/2013
3944		MERCED	CA		09/30/2013	4.900	860,236						3,850,000	07/31/2013
3945		TAMPA	FL		01/24/2014	5.250	2,375,610						4,525,000	10/08/2013
3946		FRONT ROYAL	VA		11/05/2013	5.100	639,879						1,500,000	09/26/2013
3947		HENDERSON	NV		11/05/2013	5.100	594,127						1,800,000	09/23/2013
3948		MARYLAND HEIGHTS	MO		10/23/2013	4.900	5,900,340						10,510,000	08/08/2013
3956		SAN DIEGO	CA		10/23/2013	4.600	2,079,492						4,100,000	08/09/2013
3960		SANTA ROSA	CA		10/15/2013	4.950	3,088,303						6,300,000	09/04/2013
3964		GLENDALE	AZ		12/02/2013	5.150	1,189,090						2,315,000	10/15/2013
3972		SALT LAKE CITY	UT		02/05/2014	4.490	1,107,379						1,950,000	11/18/2013
3973		WOODMERE	OH		12/04/2013	4.800	1,559,626						3,140,000	09/19/2013
3977		PLEASANTON	CA		09/30/2013	5.000	2,720,584						6,500,000	08/28/2013
3979		CLEVELAND	OH		12/04/2013	4.800	1,067,099						2,140,000	09/19/2013
3980		CLEVELAND	OH		12/04/2013	4.800	1,173,830						2,150,000	09/19/2013
3986		LAS VEGAS	NV		10/23/2013	5.180	959,223						2,675,000	09/18/2013
3987		BIRMINGHAM	AL		11/01/2013	4.800	2,432,126						4,025,000	09/30/2013
3989		ANTIOCH	CA		10/08/2013	5.350	2,603,340						4,200,000	09/25/2013
3990		GREENVILLE	TX		10/24/2013	5.350	1,314,627						2,530,000	09/09/2013
3993		AVONDALE	AZ		11/22/2013	4.940	1,729,534						3,900,000	10/14/2013
3994		LAYTON	UT		05/27/2014	5.380	981,947						1,860,000	09/23/2013
3997		SIOUX FALLS	SD		11/14/2013	4.950	2,963,756						5,375,000	10/21/2013
3998		TUCSON	AZ		12/06/2013	5.160	1,605,519						3,100,000	09/27/2013
3999		LA HABRA	CA		02/19/2014	5.150	2,388,584						4,900,000	12/27/2013
4000		EL SEGUNDO	CA		12/10/2013	5.350	5,005,435						9,230,000	10/09/2013
4004		NORCROSS	GA		12/10/2013	4.900	1,207,447						2,200,000	11/07/2013
4005		TACOMA	WA		02/11/2014	4.790	1,717,118						5,380,000	11/14/2013
4006		LOS ANGELES	CA		12/04/2013	4.940	638,622						1,150,000	10/18/2013
4007		VAN NUYS	CA		12/04/2013	4.940	957,933						1,550,000	10/18/2013
4009		COLORADO SPRINGS	CO		10/29/2013	5.350	1,369,410						6,100,000	10/09/2013
4011		VACAVILLE	CA		11/27/2013	5.100	1,959,305						4,100,000	10/15/2013
4013		BRIGHTON	CO		03/05/2014	5.300	1,066,420						1,950,000	10/21/2013
4014		UNIVERSITY HEIGHTS	OH		12/20/2013	5.300	2,199,233						3,800,000	11/08/2013
4018		WESTLAKE VILLAGE	CA		02/03/2014	5.000	3,897,524						9,020,000	12/23/2013
4019		PFLUGERVILLE	TX		01/28/2014	5.140	886,031						1,660,000	10/22/2013
4020		BLYTHE	CA		12/11/2013	5.440	1,422,699						2,940,000	10/23/2013
4022		SAN FRANCISCO	CA		12/26/2013	5.100	1,654,581						3,850,000	11/30/2013
4024		SAN FRANCISCO	CA		12/26/2013	5.100	594,180						1,570,000	12/01/2013
4025		SAN FRANCISCO	CA		04/16/2014	5.150	1,162,530						2,430,000	03/26/2014
4027		FORT MEYERS	FL		12/05/2013	5.300	1,749,335						5,960,000	11/04/2013
4029		GREENSBORO	NC		12/30/2013	5.200	1,504,207						3,800,000	12/04/2013
4030		VENTURA	CA		12/26/2013	5.250	5,641,704						15,000,000	11/25/2013
4031		TUCSON	AZ		12/30/2013	5.250	1,410,387						3,400,000	11/27/2013
4033		LAS VEGAS	NV		01/24/2014	4.750	2,596,938						9,020,000	11/27/2013
4035		TEMPLE	TX		11/21/2013	4.930	1,092,161						3,980,000	10/23/2013
4038		EL DORADO HILLS	CA		12/02/2013	5.070	826,423						2,350,000	10/31/2013
4039		NORCO	CA		11/26/2013	5.120	2,559,463						4,400,000	10/30/2013
4041		ROCKVILLE CENTRE	NY		01/21/2014	5.150	1,098,332						4,500,000	12/05/2013
4043		FRESNO	CA		04/01/2014	4.970	1,197,023						2,950,000	02/20/2014
4045		HILLSBORO	OR		11/27/2013	5.080	2,006,148						3,565,000	10/20/2013
4048		ST CLOUD	MN		12/30/2013	4.550	800,571						2,570,000	11/18/2013
4049		DENVILLE	NJ		12/19/2013	5.050	4,910,464						10,660,000	12/05/2013
4051		AUSTIN	TX		12/20/2013	4.800	3,616,741						9,600,000	11/21/2013
4052		CEDAR PARK	TX		12/20/2013	4.800	1,245,743						3,150,000	11/21/2013
4053		AUSTIN	TX		12/20/2013	4.800	924,271						1,700,000	11/21/2013
4055		LANCASTER	CA		04/23/2014	5.130	1,176,109						2,600,000	02/19/2014
4057		SEATTLE	WA		02/07/2014	4.750	3,840,221						7,000,000	12/20/2013
4058		DENVILLE	NJ		12/19/2013	5.050	4,316,648						9,440,000	12/03/2013
4059		NOVI	MI		01/24/2014	5.300	2,465,231						4,300,000	12/05/2013
4060		CLINTON TOWNSHIP	MI		01/15/2014	4.900	1,343,685						2,300,000	11/05/2013
4062		BALTIMORE	MD		03/11/2014	5.180	856,513						1,950,000	01/26/2014

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4065		PLAINFIELD	IL		02/12/2014	5.670	1,822,952						4,790,000	12/11/2013
4067		PHOENIX	OR		12/04/2013	4.820	1,755,930						3,600,000	11/15/2013
4070		INDIANAPOLIS	IN		12/20/2013	4.500	9,390,003						21,550,000	11/27/2013
4071		WEST HOLLYWOOD	CA		12/20/2013	5.000	1,826,024						5,750,000	11/25/2013
4074		FORNEY	TX		12/20/2013	4.500	3,628,957						5,500,000	11/22/2013
4075		ARLINGTON HEIGHTS	IL		01/22/2014	4.500	10,230,667						16,650,000	11/27/2013
4076		MEDFORD	OR		01/07/2014	4.500	3,501,154						6,015,000	12/05/2013
4077		AMES	IA		01/16/2014	4.500	7,184,220						13,500,000	12/10/2013
4079		ALBUQUERQUE	NM		12/23/2013	4.600	1,239,988						2,275,000	11/26/2013
4082		ST LOUIS PARK	MN		02/20/2014	5.160	2,044,314						3,450,000	12/17/2013
4084		KENOSHA	WI		01/21/2014	5.560	640,488						1,300,000	12/10/2013
4094		RICHMOND	CA		07/10/2014	4.600	1,201,475						8,500,000	04/21/2014
4097		MONTCLAIR	CA		02/12/2014	4.970	886,450						2,380,000	01/06/2014
4098		LOS ANGELES	CA		02/05/2014	4.670	5,389,348						11,800,000	12/11/2013
4101		BALTIMORE	MD		12/31/2013	4.140	9,850,061						34,000,000	12/18/2013
4102		SANTA ROSA	CA		01/15/2014	5.250	5,038,051						15,350,000	11/26/2013
4103		SAN MARCOS	CA		12/23/2013	4.740	6,449,507						23,420,000	12/12/2013
4104		RICHARDSON	TX		03/12/2014	5.270	7,591,114						13,700,000	01/10/2014
4105		PHOENIX	AZ		04/01/2014	4.850	792,957						2,485,000	02/06/2014
4107		HENDERSON	CO		01/13/2014	5.240	2,115,462						3,900,000	12/23/2013
4111		CULVER CITY	CA		02/26/2014	4.970	990,090						1,800,000	01/29/2014
4115		ROSEBURG	OR		02/28/2014	5.140	1,552,138						2,950,000	02/05/2014
4116		BRANDON	FL		04/28/2014	5.150	825,936						1,770,000	01/10/2014
4118		ANTIOCH	CA		03/03/2014	5.110	4,926,163						10,350,000	01/24/2014
4119		CATHEDRAL CITY	CA		09/25/2014	4.450	1,481,296						4,400,000	08/19/2014
4120		MANDEVILLE	LA		02/27/2014	5.140	2,204,591						3,400,000	02/05/2014
4122		REDONDO BEACH	CA		04/09/2014	5.450	736,893						1,750,000	02/26/2014
4124		LOS ANGELES	CA		02/13/2014	5.060	2,202,534						5,430,000	01/15/2014
4125		KIRKLAND	WA		03/20/2014	5.300	1,063,390						2,400,000	01/31/2014
4126		CLERMONT	FL		07/17/2014	4.860	2,241,022						4,000,000	03/26/2014
4129		DEPEW	NY		09/17/2015	4.990	1,463,105						2,200,000	09/19/2014
4130		SACRAMENTO	CA		02/26/2014	5.020	2,201,499						4,150,000	12/06/2013
4132		FOLSOM	CA		03/26/2014	5.150	3,222,341						6,350,000	02/14/2014
4134		SAN LUIS OBISPO	CA		05/30/2014	5.050	4,667,280						9,000,000	05/16/2014
4136		BEAVERTON	OR		04/01/2014	4.950	3,766,099						7,150,000	02/14/2014
4137		NIAGARA FALLS	NY		09/24/2014	4.650	7,583,699						15,950,000	08/21/2014
4138		DURHAM	NC		03/28/2014	4.950	2,205,523						6,170,000	02/18/2014
4139		LEMON GROVE	CA		05/08/2014	4.750	2,415,545						10,400,000	02/12/2014
4140		SAN FRANCISCO	CA		04/15/2014	4.500	2,564,219						7,490,000	03/04/2014
4141		OAKDALE	PA		05/19/2014	5.200	1,897,851						6,600,000	03/12/2014
4142		INDIANAPOLIS	IN		04/18/2014	4.890	2,476,481						4,360,000	03/17/2014
4144		BEAVER FALLS	PA		05/19/2014	5.200	1,519,216						5,410,000	03/14/2014
4145		Pittsburgh	PA		05/21/2014	5.200	1,243,420						5,580,000	03/14/2014
4146		GREENSBORO	NC		05/19/2014	5.200	1,449,098						3,100,000	03/17/2014
4147		RAVENNA	OH		05/19/2014	5.200	1,159,278						3,010,000	03/13/2014
4148		PITTSBURGH	PA		05/21/2014	5.200	1,126,557						3,960,000	03/14/2014
4149		TURTLE CREEK	PA		05/19/2014	5.200	766,620						3,050,000	03/14/2014
4150		FAYETTEVILLE	NC		04/04/2014	4.500	1,490,294						7,010,000	03/03/2014
4151		LITTLETON	CO		03/28/2014	4.720	1,232,816						2,350,000	03/10/2014
4152		DENVER	CO		03/28/2014	4.720	824,599						1,700,000	03/10/2014
4153		COLORADO SPRINGS	CO		03/28/2014	4.720	840,928						1,950,000	03/10/2014
4154		ARVADA	CO		06/02/2014	4.930	1,092,795						2,050,000	03/10/2014
4155		CENTENNIAL	CO		06/02/2014	4.930	1,018,287						2,050,000	03/10/2014
4156		THORNTON	CO		06/02/2014	4.930	1,018,287						2,000,000	03/10/2014
4157		KETCHIKAN	AK		06/02/2014	4.930	761,645						1,500,000	03/12/2014
4159		GILROY	CA		05/13/2014	4.800	4,193,968						10,300,000	03/28/2014
4160		TUKWILA	WA		03/27/2014	4.800	1,077,420						1,900,000	02/19/2014
4162		SACRAMENTO	CA		03/31/2014	5.050	1,770,180						7,970,000	02/28/2014
4163		LAKE FOREST	CA		07/31/2014	5.120	7,704,290						15,400,000	03/11/2014
4164		PORTLAND	OR		04/24/2014	4.570	6,385,990						14,970,000	03/13/2014
4168		POOLER	GA		07/22/2014	5.000	1,483,318						3,650,000	03/11/2014

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4169		TINLEY PARK	IL		04/09/2014	5.200	3,526,131						9,130,000	03/10/2014
4170		SAN DIEGO	CA		02/28/2014	5.100	3,672,608						11,500,000	02/20/2014
4174		TORRANCE	CA		04/16/2014	4.920	2,734,080						5,950,000	02/18/2014
4175		OLYMPIA	WA		07/10/2014	4.350	1,365,708						2,530,000	03/25/2014
4176		KERRVILLE	TX		04/28/2014	4.750	2,188,812						3,950,000	03/31/2014
4177		PFLUGERVILLE	TX		04/28/2014	4.750	985,581						1,800,000	03/28/2014
4179		WOOSTER	OH		06/10/2014	5.150	4,376,013						9,210,000	03/20/2014
4180		MOUNTAIN VIEW	CA		05/19/2014	4.700	7,066,184						16,000,000	02/27/2014
4182		PROVO	UT		05/01/2014	4.710	1,235,394						2,200,000	03/20/2014
4183		PONTIAC	MI		05/09/2014	4.820	4,591,519						13,100,000	04/23/2014
4185		GLENDALE	AZ		05/01/2014	4.750	2,595,663						4,300,000	03/24/2014
4188		OAKLAND	CA		04/28/2014	4.100	2,164,493						4,000,000	03/17/2014
4189		BEREA	OH		04/28/2014	5.100	575,467						1,235,000	03/14/2014
4191		WOODINVILLE	WA		05/01/2014	4.750	1,942,332						3,240,000	03/17/2014
4192		GREENWOOD VILLAGE	CO		06/13/2014	4.880	1,247,656						2,520,000	04/16/2014
4193		NORTHRIDGE	CA		06/18/2014	4.450	3,264,212						6,230,000	03/28/2014
4194		NORTHRIDGE	CA		06/18/2014	4.450	2,758,489						4,292,000	03/28/2014
4195		CANOGA PARK	CA		06/18/2014	4.450	1,609,119						2,930,000	03/28/2014
4199		PORTLAND	OR		05/29/2014	4.400	1,397,371						6,660,000	04/10/2014
4200		CHANDLER	AZ		03/31/2014	4.850	761,925						6,500,000	03/21/2014
4201		AKRON	OH		05/08/2014	4.980	4,799,061						10,200,000	03/25/2014
4202		MAYFIELD VILLAGE	OH		05/02/2014	4.400	2,822,096						4,760,000	03/31/2014
4203		COPLEY	OH		06/11/2014	4.600	1,742,545						4,200,000	04/24/2014
4204		NILES	IL		05/14/2014	5.090	2,624,215						5,550,000	03/31/2014
4205		PARK CITY	UT		05/28/2014	4.600	1,847,123						5,600,000	04/02/2014
4206		YUMA	AZ		05/27/2014	4.590	1,286,406						2,130,000	04/15/2014
4207		TACOMA	WA		05/30/2014	4.350	2,288,314						6,920,000	04/16/2014
4210		ARVADA	CO		06/13/2014	4.600	1,218,665						2,270,000	03/31/2014
4211		MARTINEZ	CA		04/29/2014	4.740	4,106,007						12,480,000	03/19/2014
4213		WESTBURY	NY		06/30/2014	4.530	5,539,822						11,000,000	05/08/2014
4216		TEMPE	AZ		07/17/2014	5.020	2,992,277						5,250,000	04/03/2014
4218		PALM DESERT	CA		05/30/2014	4.700	10,627,727						17,900,000	04/28/2014
4221		SACRAMENTO	CA		04/30/2014	4.770	1,314,481						3,129,000	03/26/2014
4222		SAN FRANCISCO	CA		06/04/2014	4.700	2,028,566						4,400,000	05/06/2014
4224		BROOKLYN	NY		08/22/2014	4.530	2,929,055						6,300,000	07/18/2014
4225		MEMPHIS	TN		07/25/2014	4.620	5,355,306						10,100,000	05/16/2014
4226		QUEEN CREEK	AZ		04/15/2014	4.700	2,082,253						3,500,000	04/01/2014
4227		CLEVELAND	OH		06/06/2014	5.030	1,716,697						2,875,000	05/06/2014
4228		FORT WALTON BEACH	FL		06/30/2014	5.000	1,965,817						3,600,000	04/11/2014
4229		SAN MARCOS	TX		06/20/2014	4.550	920,536						3,000,000	05/07/2014
4230		TUCSON	AZ		06/23/2014	4.720	2,554,300						5,965,000	04/29/2014
4231		NEW HARTFORD	NY		06/02/2014	4.900	2,225,998						6,900,000	04/07/2014
4232		JOLIET	IL		07/01/2014	4.650	1,959,419						4,200,000	05/02/2014
4233		PHOENIX	AZ		05/12/2014	4.700	1,301,359						2,120,000	04/08/2014
4234		ENGLEWOOD	CO		05/06/2014	4.650	4,174,221						6,950,000	04/10/2014
4237		SAN FRANCISCO	CA		05/15/2014	4.780	2,854,622						4,900,000	04/23/2014
4238		DEER PARK	TX		09/02/2014	4.750	3,335,419						4,880,000	04/25/2014
4241		KALAMAZOO	MI		08/15/2014	4.700	2,584,419						5,600,000	05/05/2014
4243		FORT WALTON BEACH	FL		06/30/2014	5.000	1,780,799						3,170,000	04/11/2014
4245		COLORADO SPRINGS	CO		10/31/2014	4.700	967,449						1,550,000	05/08/2014
4246		RAEFORD	NC		06/11/2014	4.680	3,171,434						5,880,000	04/17/2014
4247		TUCSON	AZ		05/08/2014	4.770	1,092,921						2,690,000	04/17/2014
4252		CHILLICOTHE	OH		06/19/2014	4.870	2,336,450						3,750,000	04/28/2014
4254		MESA	AZ		06/17/2014	4.720	1,724,663						2,660,000	04/24/2014
4257		VILLE PLATTE	LA		06/02/2014	4.950	662,352						1,470,000	04/24/2014
4265		PORT ARTHUR	TX		05/30/2014	4.580	992,943						1,775,000	04/22/2014
4269		COMMERCE CITY	CO		10/20/2014	4.970	1,619,062						2,590,000	05/20/2014
4270		COLORADO SPRINGS	CO		06/27/2014	4.910	1,113,133						2,530,000	05/21/2014
4271		MANSURA	LA		09/02/2014	5.150	1,033,536						2,650,000	05/22/2014
4272		SCOTTSDALE	AZ		06/05/2014	4.400	2,313,975						3,665,000	04/29/2014
4273		TEMPLE TERRACE	FL		05/29/2014	5.050	743,876						1,800,000	04/25/2014

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4274		ROCKFORD	IL		05/15/2014	4.500	950,035						2,570,000	04/25/2014
4278		DRAPER	UT		07/03/2014	4.730	1,568,048						4,000,000	05/19/2014
4279		SILVERDALE	WA		07/01/2014	4.750	1,107,101						4,100,000	04/29/2014
4280		LOS ANGELES	CA		07/18/2014	4.700	1,524,812						4,300,000	05/27/2014
4281		RENO	NV		07/03/2014	4.900	5,627,764						12,200,000	01/31/2014
4282		RENO	NV		07/03/2014	4.900	5,091,787						10,200,000	01/31/2014
4284		RENO	NV		07/11/2014	4.900	6,699,719						16,500,000	01/13/2014
4285		SACRAMENTO	CA		05/27/2014	4.780	3,278,817						6,150,000	01/31/2014
4287		SACRAMENTO	CA		07/07/2014	4.700	2,502,730						4,930,000	05/22/2014
4288		WILLIAMSVILLE	NY		07/21/2014	4.700	5,775,804						9,500,000	05/12/2014
4291		SIOUX FALLS	SD		06/06/2014	4.700	1,991,683						4,800,000	05/12/2014
4297		LAS VEGAS	NV		08/08/2014	4.600	2,589,894						5,100,000	07/10/2014
4299		CORAL GABLES	FL		06/12/2014	4.950	1,294,432						2,500,000	05/08/2014
4300		STONE MOUNTAIN	GA		06/23/2014	4.860	785,140						1,700,000	05/27/2014
4303		ANTIOCH	CA		07/25/2014	4.750	561,778						1,450,000	05/31/2014
4307		MIDVALE	UT		07/15/2014	4.710	993,545						1,950,000	05/03/2014
4309		WATSONVILLE	CA		07/14/2014	4.660	2,326,310						4,625,000	05/29/2014
4312		ROTHSCHILD	WI		07/23/2014	4.600	2,729,168						8,800,000	05/30/2014
4315		DENVER	CO		08/01/2014	4.850	2,314,030						5,750,000	06/27/2014
4318		CANASTOTA	NY		09/11/2014	4.800	3,967,803						7,150,000	08/04/2014
4319		FREDONIA	NY		09/11/2014	4.800	4,136,645						8,150,000	08/05/2014
4320		JEFFERSON CITY	MO		07/31/2014	4.270	1,817,387						3,200,000	06/26/2014
4323		ROUND ROCK	TX		07/10/2014	4.760	809,134						2,050,000	06/10/2014
4326		AUBURN HILLS	MI		08/15/2014	4.750	805,169						1,650,000	06/17/2014
4329		BURLINGAME	CA		09/12/2014	4.450	5,202,340						11,800,000	07/31/2014
4330		SOUTH JORDAN	UT		08/28/2014	4.810	1,790,507						3,290,000	07/18/2014
4331		JACKSONVILLE	FL		07/09/2014	4.650	2,167,601						3,750,000	06/03/2014
4332		HOUSTON	TX		09/29/2014	4.780	928,967						2,300,000	07/17/2014
4337		JACKSON	TN		07/23/2014	4.610	4,108,366						6,900,000	06/10/2014
4340		SARATOGA	CA		07/02/2014	4.600	3,978,942						7,200,000	06/10/2014
4341		EL CAJON	CA		08/13/2014	5.600	1,869,096						4,150,000	07/16/2014
4343		VICTORVILLE	CA		07/24/2014	4.310	1,748,326						4,200,000	06/20/2014
4344		CYPRESS	TX		07/10/2014	4.570	2,402,426						4,800,000	05/30/2014
4345		ALLEN	TX		07/01/2014	4.950	1,594,925						3,300,000	06/17/2014
4347		LOS LUNAS	NM		07/15/2014	4.640	796,143						1,570,000	06/16/2014
4348		PORTLAND	OR		07/15/2014	4.640	629,359						1,240,000	06/16/2014
4349		VANCOUVER	WA		07/15/2014	4.640	693,861						1,370,000	06/16/2014
4352		WEST CHESTER	OH		07/09/2014	4.560	2,228,381						3,450,000	06/25/2014
4353		ST CHARLES	MO		09/02/2014	4.500	5,544,395						14,340,000	07/01/2014
4355		FORT WAYNE	IN		08/29/2014	4.860	2,941,501						9,180,000	07/28/2014
4359		BRONX	NY		10/16/2014	4.510	4,178,097						12,130,000	08/07/2014
4360		MIAMI	FL		08/13/2014	4.570	1,255,960						2,180,000	06/26/2014
4362		EL PASO	TX		08/19/2014	4.580	2,219,149						3,870,000	07/15/2014
4364		SOUTH EUCLID	OH		09/10/2014	4.360	6,474,522						19,000,000	07/17/2014
4368		WAXHAW	NC		11/19/2014	4.500	2,046,970						4,200,000	08/05/2014
4369		PFLUGERVILLE	TX		09/12/2014	4.630	804,513						1,500,000	07/07/2014
4370		SHAKER HEIGHTS	OH		08/29/2014	4.950	1,352,043						3,510,000	07/11/2014
4371		NORTH CAANTON	OH		08/20/2014	5.120	1,302,245						2,692,000	07/18/2014
4375		MERCER ISLAND	WA		08/13/2014	4.670	1,481,410						2,800,000	06/30/2014
4378		PENSACOLA	FL		09/11/2014	5.940	3,937,101						8,420,000	07/08/2014
4379		TROY	MI		11/24/2014	4.630	1,398,353						2,600,000	07/30/2014
4380		RENTON	WA		10/30/2014	4.700	1,079,933						2,950,000	08/27/2014
4389		MAYWOOD	IL		10/31/2014	5.050	667,397						1,450,000	08/05/2014
4390		BOTHELL	WA		08/28/2014	4.480	5,618,362						17,700,000	07/15/2014
4392		VERO BEACH	FL		08/07/2014	4.540	1,829,620						4,800,000	07/11/2014
4397		WHITESTONE	NY		10/23/2014	4.750	4,653,504						12,800,000	08/27/2014
4398		NORMANDY PARK	WA		08/15/2014	4.460	6,797,854						15,650,000	05/30/2014
4399		VAN NUYS	CA		08/29/2014	4.600	2,044,684						4,420,000	07/24/2014
4401		INGLESIDE	TX		08/08/2014	4.460	1,069,910						1,875,000	07/21/2014
4402		FAIRVIEW HEIGHTS	IL		09/08/2014	4.420	1,974,449						4,540,000	07/24/2014
4403		BRIDGETON	MO		09/08/2014	4.420	2,016,459						4,400,000	07/24/2014

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4404		PHOENIX	AZ		12/22/2014	4.450	807,870						2,830,000	11/10/2014
4407		SHERWOOD	OR		08/19/2014	4.810	3,171,152						7,500,000	07/21/2014
4408		LAS VEGAS	NV		10/14/2014	4.680	1,799,490						3,620,000	08/19/2014
4409		NEW YORK	NY		05/21/2015	5.250	11,282,382						250,000,000	04/10/2015
4410		PACIFIC PALISADES	CA		09/08/2014	4.800	3,513,891						9,700,000	07/24/2014
4411		THOUSAND OAKS	CA		09/11/2014	5.900	3,004,606						8,000,000	06/25/2014
4412		RAYTOWN	MO		09/22/2014	4.950	614,165						1,200,000	08/15/2014
4413		WESTERVILLE	OH		09/24/2014	4.500	4,797,120						8,480,000	08/11/2014
4416		PICO RIVERA	CA		12/12/2014	4.590	1,959,938						7,500,000	10/14/2014
4417		PALM HARBOR	FL		09/15/2014	4.470	1,435,307						2,497,000	07/24/2014
4418		MOUNTAIN VIEW	CA		08/28/2014	4.650	2,221,647						5,420,000	07/29/2014
4420		COVINGTON	LA		10/30/2014	4.190	2,744,613						4,600,000	08/20/2014
4421		TOMBALL	TX		09/26/2014	4.950	5,438,811						9,200,000	07/29/2014
4422		FLOWERTY BRANCH	GA		09/12/2014	5.180	613,249						1,050,000	08/05/2014
4424		LOS ANGELES	CA		10/31/2014	4.690	2,183,775						5,300,000	08/13/2014
4425		SAN BERNARDINO	CA		10/30/2014	4.530	742,923						1,820,000	08/13/2014
4427		DALLAS	TX		10/06/2014	4.460	2,319,984						3,740,000	08/28/2014
4428		CLOVIS	CA		10/16/2014	4.650	638,607						1,240,000	08/18/2014
4429		CLOVIS	CA		10/16/2014	4.650	638,607						1,300,000	08/18/2014
4433		DES MOINES	IA		10/17/2014	4.570	2,426,347						4,300,000	09/03/2014
4434		CEDAR RAPIDS	IA		10/17/2014	4.570	3,846,564						6,400,000	09/03/2014
4436		AUSTIN	TX		11/17/2014	4.450	1,632,115						2,700,000	10/09/2014
4437		CHICAGO	IL		10/22/2014	4.700	1,488,383						3,400,000	08/27/2014
4438		MORTON GROVE	IL		10/22/2014	4.700	837,215						2,150,000	08/25/2014
4440		TUCSON	AZ		08/28/2014	4.430	1,158,656						3,300,000	08/05/2014
4443		TACOMA	WA		08/28/2014	4.450	1,939,798						3,300,000	08/12/2014
4448		WASHINGTON	DC		01/22/2015	5.170	2,743,493						7,345,000	09/19/2014
4449		LONG BEACH	CA		10/30/2014	4.410	5,936,123						12,750,000	09/09/2014
4450		ST CHARLES	IL		09/25/2014	4.470	1,203,806						2,210,000	08/18/2014
4451		MALVERN	PA		09/16/2014	4.100	1,844,704						4,600,000	07/29/2014
4455		SAN FRANCISCO	CA		11/12/2014	4.410	8,366,493						19,570,000	09/09/2014
4456		REDDING	CA		10/21/2014	4.350	5,371,788						12,800,000	09/03/2014
4457		AUBURNDALE	FL		11/14/2014	4.400	2,935,300						6,925,000	09/29/2014
4459		ALBUQUERQUE	NM		10/06/2014	4.500	1,671,069						2,600,000	08/28/2014
4461		CHULA VISTA	CA		10/23/2014	4.400	7,803,327						17,500,000	08/25/2014
4462		CARSON CITY	NV		12/11/2014	4.720	6,458,828						17,050,000	09/04/2014
4463		LAS VEGAS	NV		11/24/2014	4.620	1,276,802						2,300,000	08/27/2014
4464		DAPHNE	AL		09/30/2014	4.530	2,573,970						4,300,000	08/25/2014
4465		COMPTON	CA		10/15/2014	5.350	2,648,032						5,820,000	08/27/2014
4466		CHARLOTTE	NC		10/01/2014	4.250	2,543,298						4,550,000	08/22/2014
4467		SAN ANTONIO	TX		10/30/2014	4.400	4,737,909						10,690,000	09/23/2014
4468		BATON ROUGE	LA		10/02/2014	4.450	2,638,559						4,800,000	09/03/2014
4469		GILBERT	AZ		09/26/2014	4.630	2,597,124						4,900,000	09/03/2014
4470		DAYTON	NV		10/23/2014	4.400	3,346,963						6,200,000	09/04/2014
4472		CONROE	TX		10/09/2014	4.450	1,206,269						2,000,000	08/18/2014
4475		JACKSONVILLE	FL		09/30/2014	4.500	1,262,540						2,800,000	08/29/2014
4476		LAS VEGAS	NV		09/29/2014	4.360	6,217,612						11,900,000	08/18/2014
4477		GREENSBORO	NC		09/22/2014	4.880	898,853						1,760,000	08/26/2014
4479		RICHMOND	VA		09/18/2014	4.480	1,967,965						4,200,000	08/27/2014
4482		BALTIMORE	MD		11/26/2014	4.500	2,486,206						5,000,000	10/17/2014
4484		MURRIETA	CA		10/01/2014	4.550	1,343,250						2,400,000	09/01/2014
4485		LOMBARD	IL		01/05/2015	4.430	2,185,431						4,800,000	09/12/2014
4486		NAPERVILLE	IL		01/05/2015	4.430	2,017,321						4,200,000	09/12/2014
4488		HOUSTON	TX		10/24/2014	4.200	2,105,955						5,400,000	09/02/2014
4490		LOS ANGELES	CA		12/04/2014	4.400	1,500,000						10,890,000	09/09/2014
4492		COLORADO SPRINGS	CO		10/14/2014	4.650	1,859,552						3,390,000	09/16/2014
4495		LAS VEGAS	NV		11/25/2014	4.450	1,766,962						2,770,000	09/19/2014
4497		DEER PARK	TX		12/11/2014	4.320	1,838,484						2,810,000	11/19/2014
4498		HOUSTON	TX		12/11/2014	4.350	2,048,532						3,150,000	11/19/2014
4500		RICHMOND	VA		12/19/2014	4.650	1,383,233						2,275,000	11/17/2014
4501		ORLANDO	FL		11/10/2014	4.360	1,691,081						3,150,000	09/19/2014

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4502		DINUBA	CA		09/29/2014	4.360	1,259,325						4,750,000	09/17/2014
4503		PORTLAND	OR		09/30/2014	4.500	1,759,960						3,000,000	08/22/2014
4506		BREA	CA		11/14/2014	4.490	742,165						3,200,000	09/22/2014
4507		HAVERHILL	MA		10/09/2014	4.750	2,356,535						3,750,000	09/09/2014
4516		SANTA ANA	CA		10/30/2014	4.420	858,043						6,000,000	09/16/2014
4517		EUGENE	OR		11/07/2014	4.680	1,806,613						2,900,000	09/11/2014
4518		GOODYEAR	AZ		10/30/2014	4.300	1,084,862						2,535,000	09/15/2014
4520		MONROVIA	CA		12/22/2014	5.990	1,559,050						3,630,000	09/17/2014
4522		FARMERS BRANCH	TX		12/31/2014	4.090	8,000,000						22,080,000	11/06/2014
4523		SPRING	TX		11/25/2014	4.460	976,576						3,390,000	10/08/2014
4524		LYNNWOOD	WA		10/31/2014	5.000	2,665,713						5,600,000	09/18/2014
4526		GOODYEAR	AZ		10/08/2014	4.530	2,368,068						12,000,000	09/12/2014
4527		SAN JOSE	CA		10/29/2014	4.700	4,372,126						9,400,000	09/23/2014
4528		NASVILLE	TN		11/05/2014	4.510	1,349,272						3,160,000	10/02/2014
4531		NORTHRIDGE	CA		12/11/2014	4.880	1,497,342						2,800,000	10/22/2014
4532		GRETNA	LA		12/01/2014	4.500	3,654,935						6,920,000	10/07/2014
4533		COVINA	CA		12/08/2014	4.400	1,397,405						3,200,000	11/19/2014
4534		SAN LUIS OBISPO	CA		01/13/2015	5.040	1,690,436						3,525,000	11/14/2014
4536		SAN ANTONIO	TX		10/29/2014	4.460	628,279						1,525,000	09/04/2014
4537		BUFFALO	NY		11/18/2014	4.710	511,266						1,300,000	09/28/2014
4538		HUNTINGTON BEACH	CA		12/17/2014	4.650	5,431,545						8,600,000	10/24/2014
4539		HILLSBORO	OR		11/25/2014	4.550	6,516,294						10,000,000	10/29/2014
4540		LAWRENCEVILLE	GA		12/11/2014	4.450	1,957,313						3,700,000	11/20/2014
4542		ORLANDO	FL		12/23/2014	4.570	7,063,371						16,300,000	11/05/2014
4543		FOLSOM	CA		11/26/2014	4.660	4,760,448						8,250,000	10/21/2014
4544		LAS VEGAS	NV		12/23/2014	4.730	2,944,542						5,700,000	10/15/2014
4547		ROME	GA		10/23/2014	4.660	1,092,863						1,960,000	10/08/2014
4550		HOUSTON	TX		12/10/2014	4.940	1,176,692						3,210,000	10/22/2014
4551		UNION CITY	CA		12/02/2014	4.550	8,292,303						20,100,000	10/20/2014
4554		CLEVELAND	OH		12/31/2014	4.150	1,845,902						4,500,000	10/28/2014
4557		SUNNYVALE	CA		12/04/2014	4.520	3,798,058						12,970,000	10/24/2014
4562		AURORA	CO		01/16/2015	4.300	11,193,586						18,000,000	11/21/2014
4563		VERO BEACH	FL		11/18/2014	4.880	814,117						3,100,000	10/22/2014
4564		SEATTLE	WA		12/31/2014	4.650	9,801,477						22,900,000	11/10/2014
4567		WEST CHESTER	OH		12/17/2014	4.000	6,061,491						15,535,000	11/11/2014
4568		HOUSTON	TX		11/10/2014	4.750	713,568						4,250,000	10/16/2014
4569		INDIANAPOLIS	IN		11/06/2014	4.710	13,315,344						26,200,000	10/17/2014
4571		DENVER	CO		11/25/2014	4.650	1,534,008						2,930,000	10/21/2014
4572		SAINT PETERS	MO		12/11/2014	4.350	1,815,744						3,800,000	11/20/2014
4573		UNION	MO		12/11/2014	4.350	1,489,841						3,075,000	11/20/2014
4574		SAINT PETERS	MO		12/11/2014	4.350	1,257,054						2,625,000	11/20/2014
4576		TALLAHASSEE	FL		11/24/2014	4.640	1,443,617						2,450,000	11/04/2014
4577		PLAINFIELD	IN		12/18/2014	4.600	2,329,816						4,000,000	11/13/2014
4578		CANOGA PARK	CA		12/01/2014	4.340	1,532,783						3,050,000	11/10/2014
4579		HERKIMER	NY		03/24/2015	4.800	3,960,361						7,400,000	02/13/2015
4584		DEER PARK	TX		12/30/2014	4.600	1,221,457						2,150,000	11/12/2014
4585		DEER PARK	TX		01/28/2015	4.600	1,452,295						2,500,000	11/12/2014
4586		NOVI	MI		12/30/2014	4.500	3,976,850						6,700,000	11/05/2014
4588		SEATTLE	WA		12/18/2014	4.350	5,098,485						8,900,000	11/04/2014
4590		NEWPORT BEACH	CA		12/01/2014	4.520	1,163,281						3,150,000	10/24/2014
4592		EUGENE	OR		12/18/2014	4.350	907,872						1,920,000	11/13/2014
4593		VENICE	FL		01/30/2015	4.250	3,425,699						8,070,000	11/13/2014
4594		SAN ANTONIO	TX		12/22/2014	4.450	1,408,991						3,765,000	11/04/2014
4596		ROCKINGHAM	NC		01/09/2015	4.200	1,250,411						2,800,000	11/10/2014
4597		HOUSTON	TX		12/22/2014	4.500	3,524,935						5,780,000	11/26/2014
4598		OGDEN	UT		12/12/2014	4.350	3,259,028						5,630,000	11/03/2014
4599		EDINBURG	TX		01/12/2015	4.250	1,074,364						2,050,000	11/18/2014
4600		HOUSTON	TX		01/30/2015	5.500	890,895						5,000,000	12/03/2014
4601		SANTA CLARITA	CA		12/17/2014	4.650	2,494,418						4,530,000	11/18/2014
4602		ALHAMBRA	CA		04/01/2015	4.350	2,862,530						6,920,000	12/29/2014
4605		SYLMAR	CA		12/31/2014	4.350	1,862,301						3,725,000	11/24/2014

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4609		TRACY	CA		01/26/2015	4.250	4,929,012						8,400,000	11/24/2014
4610		RIVERSIDE	CA		02/13/2015	4.790	1,878,039						3,800,000	11/21/2014
4611		ALBERTVILLE	AL		12/29/2014	4.100	1,021,740						1,650,000	11/06/2014
4612		FARMINGTON	UT		12/30/2014	4.350	1,173,103						2,800,000	11/10/2014
4615		SHAWNEE	KS		02/11/2015	4.660	1,503,337						2,400,000	12/18/2014
4616		LAS VEGAS	NV		01/21/2015	4.410	2,530,515						5,700,000	12/15/2014
4618		FAIRLAWN	OH		01/28/2015	4.550	1,121,988						2,200,000	12/17/2014
4619		CHICAGO	IL		02/10/2015	4.490	818,622						1,800,000	01/07/2015
4620		CHICAGO	IL		02/10/2015	4.490	682,185						1,400,000	12/10/2014
4621		HOUSTON	TX		02/18/2015	4.250	5,444,307						12,100,000	12/04/2014
4622		DALLAS	TX		03/11/2015	4.640	1,409,673						3,350,000	12/09/2014
4623		STAFFORD	TX		01/08/2015	4.540	1,399,289						3,800,000	12/08/2014
4624		POOLER	GA		05/01/2015	4.660	1,269,285						2,900,000	12/15/2014
4629		CANTON	OH		02/23/2015	4.340	4,582,668						7,900,000	12/17/2014
4634		ROCHESTER HILLS	MI		04/21/2015	3.990	2,013,488						3,700,000	03/10/2015
4635		HEBRON	KY		02/27/2015	4.320	1,180,437						2,790,000	01/12/2015
4636		COLUMBIA	TN		03/17/2015	4.600	1,187,489						2,190,000	02/12/2015
4645		AUBURN	NY		02/27/2015	4.970	776,782						2,070,000	12/18/2014
4649		COSTA MESA	CA		01/20/2015	4.730	2,154,030						4,830,000	12/18/2014
4650		SPRING	TX		02/04/2015	4.410	2,035,447						4,090,000	12/08/2014
4653		WESLEY CHAPEL	FL		02/27/2015	4.660	1,913,338						3,280,000	12/23/2014
4654		PHOENIX	AZ		05/08/2015	4.350	1,977,209						3,370,000	01/29/2015
4659		AUBURN	MA		02/02/2015	4.160	2,719,655						13,100,000	01/26/2015
4660		DEER PARK	TX		03/03/2015	4.440	1,404,140						2,160,000	12/30/2014
4662		TEMPE	AZ		01/23/2015	4.670	711,378						1,165,000	12/19/2014
4664		INDIO	CA		01/29/2015	4.610	907,777						1,920,000	01/02/2015
4665		FLUSHING	NY		02/17/2015	4.650	4,126,589						6,750,000	01/12/2015
4666		TEMPE	AZ		01/23/2015	4.670	599,055						980,000	12/19/2014
4667		SAN DIEGO	CA		02/13/2015	4.250	1,633,292						4,100,000	01/07/2015
4668		PHOENIX	AZ		02/03/2015	4.300	3,424,000						5,485,000	12/18/2014
4669		SEATTLE	WA		05/07/2015	4.300	7,794,219						14,440,000	04/06/2015
4671		ROCKWALL	TX		04/23/2015	4.250	3,265,298						8,500,000	02/28/2015
4672		DOWNEY	CA		03/19/2015	4.600	1,685,321						3,500,000	01/15/2015
4673		GREECE	NY		02/27/2015	4.800	926,047						2,820,000	01/27/2015
4674		FREDONIA	NY		02/27/2015	4.800	780,069						2,100,000	01/27/2015
4678		ORMOND BEACH	FL		01/28/2015	4.600	1,404,739						2,280,000	01/07/2015
4680		ANN ARBOR	MI		03/26/2015	4.150	1,988,176						3,300,000	02/22/2015
4681		LOS ANGELES	CA		04/03/2015	4.600	959,126						2,950,000	02/05/2015
4683		CHARLOTTESVILLE	VA		02/13/2015	4.350	1,120,406						6,350,000	01/12/2015
4685		CHULA VISTA	CA		03/04/2015	4.250	1,593,117						7,200,000	01/06/2015
4687		BROOKFIELD	WI		03/31/2015	5.500	327,224						10,600,000	02/02/2015
4688		NORTH LAS VEGAS	NV		03/16/2015	4.250	1,775,188						3,250,000	01/19/2015
4690		MURRIETA	CA		03/03/2015	4.550	1,031,707						1,770,000	01/23/2015
4692		COLUMBUS	OH		03/20/2015	4.700	1,398,918						4,400,000	02/18/2015
4693		PHOENIX	AZ		03/31/2015	4.650	6,297,082						15,000,000	03/03/2015
4694		LOS ANGELES	CA		02/18/2015	4.650	1,406,792						2,440,000	01/16/2015
4695		VALLEJO	CA		02/12/2015	4.230	1,868,577						4,760,000	01/09/2015
4696		BISHOP	CA		02/27/2015	4.750	5,632,141						11,510,000	01/16/2015
4697		GERMANTOWN	TN		02/13/2015	4.460	1,705,107						3,275,000	01/20/2015
4698		ALBANY	GA		02/27/2015	4.150	1,322,958						3,050,000	02/12/2015
4700		PFLUGERVILLE	TX		04/22/2015	4.750	939,568						1,655,000	01/28/2015
4701		LAS VEGAS	NV		05/22/2015	4.120	6,178,567						12,100,000	03/24/2015
4702		FLORENCE	KY		03/30/2015	4.250	1,342,770						3,060,000	02/18/2015
4707		RIVERDALE	UT		04/13/2015	4.400	2,012,142						4,900,000	01/22/2015
4709		LOS ANGELES	CA		03/23/2015	4.200	1,250,000						3,650,000	02/11/2015
4712		CHICAGO	IL		04/13/2015	4.200	1,219,720						2,630,000	03/03/2015
4713		PACIFICA	CA		03/20/2015	4.400	1,406,723						7,600,000	02/06/2015
4714		KIRKLAND	WA		04/22/2015	4.350	3,656,713						8,000,000	02/09/2015
4716		LONG BEACH	CA		05/19/2015	4.150	1,550,911						2,500,000	03/31/2015
4718		BOULDER	CO		04/14/2015	4.200	1,266,632						2,930,000	04/07/2015
4719		OREM	UT		04/01/2015	4.150	2,713,579						6,200,000	02/10/2015

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4720		TONAWANDA	NY		06/30/2015	4.300	2,666,849						4,900,000	03/25/2015
4721		LEWISVILLE	TX		03/17/2015	4.150	4,583,969						8,750,000	02/03/2015
4722		SPOKANE	WA		04/07/2015	4.200	3,195,060						8,400,000	02/19/2015
4723		HOUSTON	TX		05/22/2015	4.350	3,530,731						6,800,000	03/16/2015
4726		GLENDALE HEIGHTS	IL		06/05/2015	4.260	6,415,742						11,610,000	03/30/2015
4727		LEXINGTON	KY		04/08/2015	4.150	3,455,921						5,805,000	02/26/2015
4730		REDMOND	WA		04/22/2015	4.350	1,051,305						2,500,000	02/18/2015
4734		SCHERTZ	TX		06/23/2015	4.750	686,252						1,500,000	03/06/2015
4735		MESA	AZ		03/18/2015	4.250	865,357						2,000,000	02/19/2015
4736		CLIFTON PARK	NY		05/07/2015	4.150	1,647,738						2,620,000	03/12/2015
4737		METAIRIE	LA		03/31/2015	4.070	4,484,198						8,150,000	02/10/2015
4739		BALTIMORE	MD		05/19/2015	4.050	13,334,391						33,000,000	03/25/2015
4741		CLEVELAND	OH		03/20/2015	4.500	600,730						1,370,000	03/06/2015
4744		LOS ANGELES	CA		04/02/2015	4.500	1,400,000						5,870,000	03/16/2015
4746		EASTPOINTE	MI		03/05/2015	4.200	934,028						2,260,000	02/11/2015
4747		JACKSONVILLE	FL		03/31/2015	4.300	1,909,135						3,300,000	02/25/2015
4750		INDIANAPOLIS	IN		08/28/2015	4.200	3,466,416						7,200,000	03/18/2015
4753		OCEANSIDE	CA		06/02/2015	4.530	801,487						1,750,000	03/16/2015
4754		SAN FRANCISCO	CA		06/30/2015	4.050	3,726,913						12,200,000	03/31/2015
4755		AUSTIN	TX		04/30/2015	4.190	4,104,468						7,400,000	03/13/2015
4760		TRACY	CA		05/15/2015	4.110	939,626						2,100,000	04/10/2015
4762		SUN VALLEY	CA		04/15/2015	4.330	1,001,100						2,900,000	03/06/2015
4763		WOODLAND HILLS	CA		06/01/2015	4.290	2,252,036						4,790,000	03/13/2015
4764		BUCKEYE	AZ		04/15/2015	4.270	6,853,375						11,500,000	03/10/2015
4766		CATHEDRAL CITY	CA		04/09/2015	4.160	1,641,355						3,200,000	03/16/2015
4767		MILL CREEK	WA		05/28/2015	4.370	3,898,386						11,475,000	03/17/2015
4768		MOUNT VERNON	OH		05/12/2015	4.370	1,008,994						2,020,000	03/30/2015
4769		FORT PIERCE	FL		06/22/2015	4.150	4,301,124						9,500,000	06/03/2015
4770		TUKWILA	WA		05/21/2015	5.250	1,327,997						13,920,000	05/14/2015
4771		ATASCADERO	CA		05/14/2015	4.250	4,983,085						13,080,000	04/10/2015
4773		FORTUNA	CA		04/16/2015	4.440	1,189,440						2,560,000	03/12/2015
4774		HOUSTON	TX		07/09/2015	4.400	4,616,517						25,150,000	06/25/2015
4776		DEPEW	NY		12/14/2015	4.300	2,262,809						4,200,000	10/13/2015
4777		HOUSTON	TX		05/06/2015	4.780	770,033						1,700,000	03/18/2015
4783		GREENDALE	WI		05/01/2015	4.470	1,504,691						2,400,000	03/31/2015
4784		ATLANTA	GA		05/19/2015	3.800	1,366,925						6,800,000	04/23/2015
4785		SANTA BARBARA	CA		06/11/2015	4.070	2,745,770						10,850,000	04/27/2015
4788		CHICAGO	IL		05/28/2015	4.400	2,802,209						5,100,000	04/03/2015
4789		BAKERSFIELD	CA		05/20/2015	4.520	6,146,473						11,250,000	04/08/2015
4791		PASSAIC	NJ		04/30/2015	4.350	3,757,871						6,200,000	03/25/2015
4795		AUSTIN	TX		05/22/2015	4.750	903,323						10,000,000	04/27/2015
4796		VANCOUVER	WA		06/09/2015	4.260	2,640,108						5,000,000	03/30/2015
4797		SAN DIEGO	CA		06/23/2015	4.300	7,816,627						17,100,000	04/24/2015
4798		PERRYSBURG	OH		05/21/2015	4.530	973,716						1,670,000	04/17/2015
4799		SACRAMENTO	CA		06/11/2015	4.320	3,139,171						5,570,000	04/20/2015
4801		ALBERTVILLE	AL		09/04/2015	4.720	5,106,032						12,200,000	07/15/2015
4803		HOUSTON	TX		05/22/2015	4.450	2,616,116						5,790,000	05/15/2015
4809		ORANGE	CA		05/22/2015	4.550	2,829,238						7,600,000	04/02/2015
4813		SAN MATEO	CA		09/28/2015	4.400	3,325,127						7,900,000	07/31/2015
4814		SAN MATEO	CA		09/28/2015	4.400	1,425,055						2,900,000	07/31/2015
4818		MONROE	OH		11/05/2015	3.960	1,577,837						2,750,000	04/14/2015
4825		HOUSTON	TX		05/19/2015	4.190	3,384,954						7,130,000	04/07/2015
4826		SALT LAKE CITY	UT		05/28/2015	4.350	2,109,329						3,600,000	04/16/2015
4831		VERNON HILLS	IL		06/24/2015	4.150	3,076,549						5,400,000	04/15/2015
4832		PARAMUS	NJ		06/25/2015	4.050	6,199,488						21,100,000	04/14/2015
4833		STOCKTON	CA		09/21/2015	4.320	1,186,864						4,500,000	07/29/2015
4834		PORT ST LUCIE	FL		05/20/2015	4.100	2,020,023						3,340,000	04/23/2015
4837		APPLE VALLEY	CA		06/03/2015	4.250	3,582,713						8,800,000	04/29/2015
4839		CLEVELAND	OH		06/15/2015	4.500	1,360,383						2,160,000	04/22/2015
4840		HOUSTON	TX		05/21/2015	4.250	2,565,521						4,300,000	04/20/2015
4841		VENICE	CA		06/05/2015	4.030	4,800,000						15,800,000	04/22/2015

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4842		SANTA MONICA	CA		06/05/2015	4.030	3,500,000						9,200,000	04/22/2015
4843		VENICE	CA		06/05/2015	4.050	2,400,000						6,200,000	04/22/2015
4844		VENICE	CA		06/05/2015	4.030	2,075,135						9,400,000	04/22/2015
4845		CAROL STREAM	IL		08/03/2015	4.140	993,471						2,650,000	05/16/2015
4846		SAN DIMAS	CA		05/29/2015	4.100	2,067,000						4,222,000	04/13/2015
4847		VAN NUYS	CA		05/29/2015	4.100	2,067,000						4,330,000	04/14/2015
4850		LOMBARD	IL		06/18/2015	4.050	3,551,528						8,030,000	05/07/2015
4851		NORTH HOLLYWOOD	CA		06/25/2015	4.000	1,566,567						2,800,000	05/20/2015
4852		MISSOULA	MT		09/30/2015	4.250	15,184,159						27,600,000	05/21/2015
4856		TOOELE	UT		06/25/2015	4.000	3,439,235						6,425,000	04/16/2015
4857		SEATTLE	WA		08/19/2015	4.310	9,243,530						14,090,000	06/12/2015
4863		EL PASO	TX		05/21/2015	4.250	3,206,902						5,500,000	04/23/2015
4864		GILBERT	AZ		07/15/2015	4.300	4,915,349						8,000,000	06/01/2015
4867		COLUMBUS	OH		07/14/2015	4.250	2,028,666						5,850,000	05/29/2015
4869		OREM	UT		06/29/2015	4.000	1,176,101						1,880,000	04/27/2015
4870		SAN DIEGO	CA		03/01/2016	4.150	9,811,818						28,800,000	08/12/2015
4871		SAN DIEGO	CA		06/17/2015	4.300	5,659,207						11,380,000	05/05/2015
4872		BRADENTON	FL		07/16/2015	4.430	1,565,141						4,450,000	06/03/2015
4881		POTEAU	OK		06/30/2015	4.270	9,447,176						18,620,000	05/13/2015
4884		WESTMINSTER	CA		07/31/2015	4.550	4,261,853						10,270,000	04/29/2015
4888		CORONA	CA		05/20/2015	4.150	2,150,413						4,725,000	04/30/2015
4891		HOUSTON	TX		08/14/2015	4.350	1,110,961						2,850,000	06/20/2015
4893		HOUSTON	TX		05/21/2015	3.900	1,666,555						4,020,000	05/18/2015
4894		LAS VEGAS	NV		05/21/2015	3.900	2,142,714						5,400,000	05/18/2015
4900		WEST PALM BEACH	FL		06/10/2015	3.990	1,548,183						3,000,000	05/11/2015
4901		CHICAGO	IL		06/10/2015	3.990	1,421,421						2,500,000	05/13/2015
4902		HEBRON	KY		08/28/2015	4.150	3,240,125						7,000,000	07/24/2015
4906		VENICE	CA		07/09/2015	5.450	5,125,574						13,520,000	05/15/2015
4907		VENICE	CA		06/30/2015	4.100	2,000,000						6,300,000	05/22/2015
4908		MARYSVILLE	WA		07/06/2015	4.150	2,313,158						6,940,000	05/22/2015
4909		SALEM	OR		06/09/2015	4.100	3,687,716						5,800,000	05/13/2015
4910		SANDY	UT		07/02/2015	4.250	876,015						1,445,000	05/14/2015
4911		TRACY	CA		07/08/2015	4.150	2,265,950						4,450,000	05/21/2015
4913		SEATTLE	WA		07/09/2015	4.240	2,834,448						4,750,000	06/05/2015
4916		KENT	WA		07/24/2015	4.290	2,362,964						4,200,000	06/17/2015
4921		NORTHRIDGE	CA		08/10/2015	4.650	3,080,329						10,200,000	06/12/2015
4923		HOUSTON	TX		09/22/2015	4.490	3,422,321						5,300,000	06/18/2015
4925		BEAVERTON	OR		07/29/2015	6.125	1,244,446						3,450,000	05/22/2015
4926		WORTHINGTON	OH		10/01/2015	4.350	2,944,057						4,850,000	08/31/2015
4927		WAYNE	NJ		08/03/2015	4.570	4,618,516						8,100,000	06/02/2015
4928		VALENCIA	CA		07/30/2015	4.250	1,011,886						3,400,000	06/11/2015
4929		ELK RIVER	MN		07/16/2015	4.500	1,010,149						1,660,000	04/23/2015
4932		GEORGETOWN	TX		08/12/2015	4.120	1,696,116						7,000,000	06/22/2015
4934		ELMHURST	IL		02/02/2016	4.560	2,930,725						5,500,000	08/24/2015
4936		FORSYTH	GA		07/22/2015	4.420	1,846,920						4,300,000	06/10/2015
4937		SAN DIEGO	CA		07/15/2015	4.390	2,492,707						4,350,000	05/27/2015
4938		SAN DIEGO	CA		07/15/2015	4.600	1,800,130						4,000,000	06/15/2015
4939		NAMPA	ID		06/29/2015	4.200	3,251,402						5,650,000	05/21/2015
4940		SAN ANTONIO	TX		06/29/2015	4.200	2,615,258						4,270,000	06/09/2015
4941		PHOENIX	AZ		07/17/2015	5.150	1,349,048						6,260,000	05/26/2015
4943		THOUSAND OAKS	CA		12/02/2015	4.150	2,099,944						4,380,000	09/22/2015
4946		TRACY	CA		09/25/2015	4.330	2,089,031						3,750,000	09/09/2015
4947		WOODINVILLE	WA		07/22/2015	5.150	8,690,011						23,560,000	06/11/2015
4949		WHITE LAKE	MI		07/27/2015	4.360	1,342,949						2,550,000	06/10/2015
4950		OAK CREEK	WI		09/11/2015	4.410	2,796,861						4,400,000	07/31/2015
4951		MARIETTA	GA		07/21/2015	4.290	2,306,094						4,125,000	06/03/2015
4965		UNIVERSAL CITY	TX		07/30/2015	4.260	2,538,912						5,050,000	06/10/2015
4969		SAN MATEO	CA		09/21/2015	4.440	1,394,007						4,150,000	08/06/2015
4970		LITTLE ROCK	AR		09/23/2015	4.450	409,674						3,850,000	06/22/2015
4973		TUKWILA	WA		09/28/2015	4.300	1,186,692						2,600,000	06/18/2015
4974		WATERFORD	MI		07/27/2015	4.360	623,018						1,050,000	05/26/2015

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4975		SAN FRANCISCO	CA		09/21/2015	4.440	1,858,677						5,250,000	08/06/2015
4976		LUFKIN	TX		10/19/2015	4.310	5,695,826						13,610,000	06/19/2015
4977		CYPRESS	TX		07/20/2015	4.470	3,307,385						5,200,000	06/24/2015
4978		AUBURN	WA		06/19/2015	4.380	4,548,272						9,400,000	06/09/2015
4979		HUTTO	TX		07/01/2015	4.230	1,102,837						1,990,000	05/29/2015
4984		CHAGRIN FALLS	OH		07/31/2015	4.650	1,824,502						3,500,000	07/07/2015
4987		RAYMORE	MO		10/01/2015	4.390	1,723,888						2,900,000	07/09/2015
4988		DOWNEY	CA		06/30/2015	4.290	4,527,000						8,800,000	06/09/2015
4992		MILWAUKEE	WI		07/22/2015	4.500	5,399,048						8,840,000	07/02/2015
4995		CANOGA PARK	CA		10/01/2015	4.170	695,512						1,920,000	07/16/2015
4998		WILLOUGHBY	OH		08/13/2015	4.600	1,205,990						2,510,000	07/01/2015
4999		HOUMA	LA		08/13/2015	4.410	866,886						1,590,000	07/22/2015
5000		INDEPENDENCE	MO		07/29/2015	4.410	917,653						1,670,000	07/14/2015
5001		BEACH CITY	TX		07/29/2015	4.410	825,083						1,525,000	07/22/2015
5003		BOLINGBROOK	IL		08/28/2015	4.510	1,668,618						2,900,000	08/06/2015
5004		BEND	OR		07/31/2015	4.150	671,499						3,480,000	06/30/2015
5005		CEDAR PARK	TX		08/26/2015	4.530	982,790						1,970,000	07/16/2015
5007		RIALTO	CA		08/26/2015	4.350	3,790,660						11,000,000	07/07/2015
5009		PORTLAND	OR		08/26/2015	4.360	1,712,872						3,725,000	07/20/2015
5010		STAFFORD	TX		12/01/2015	4.250	3,335,853						6,120,000	11/12/2015
5014		MOBILE	AL		10/08/2015	4.340	652,035						2,220,000	08/17/2015
5022		TRACY	CA		10/02/2015	4.520	1,295,048						3,310,000	07/30/2015
5024		BECKLEY	WV		12/08/2015	4.050	6,619,632						14,800,000	10/05/2015
5025		TUCSON	AZ		09/28/2015	4.240	1,423,412						2,500,000	08/04/2015
5027		ATLANTA	GA		09/17/2015	4.680	2,332,182						4,450,000	08/24/2015
5028		ANN ARBOR	MI		10/13/2015	4.480	4,196,088						6,500,000	08/03/2015
5029		CINCINNATI	OH		08/14/2015	4.460	2,295,224						4,480,000	07/21/2015
5030		GLEN HEAD	NY		08/06/2015	4.670	1,754,683						2,950,000	07/17/2015
5031		CLAREMONT	CA		09/22/2015	4.780	987,694						1,640,000	07/17/2015
5032		CHINO	CA		10/05/2015	4.500	1,071,785						2,090,000	07/27/2015
5034		PENNSAUKEN	NJ		08/27/2015	4.320	1,018,129						1,630,000	07/21/2015
5036		ALHAMBRA	CA		12/01/2015	4.300	3,062,785						8,900,000	08/06/2015
5037		JACKSONVILLE BEACH	FL		09/18/2015	4.440	698,476						1,200,000	08/13/2015
5038		TALLAHASSEE	FL		09/15/2015	4.680	1,489,717						2,385,000	07/02/2015
5040		CULVER CITY	CA		09/04/2015	4.250	3,247,801						6,040,000	08/04/2015
5041		KIRKLAND	WA		09/16/2015	4.540	2,506,784						5,200,000	07/30/2015
5045		FEDERAL WAY	WA		09/10/2015	4.510	1,487,756						4,900,000	07/21/2015
5046		LAS VEGAS	NV		09/03/2015	4.330	2,124,382						4,100,000	07/26/2015
5049		COSTA MESA	CA		10/23/2015	4.430	2,069,291						5,330,000	09/10/2015
5050		SAN DIEGO	CA		10/23/2015	4.230	2,508,731						6,000,000	09/15/2015
5051		SAN DIEGO	CA		10/23/2015	4.230	1,137,888						2,650,000	09/15/2015
5052		SAN DIEGO	CA		10/23/2015	4.430	2,102,381						5,010,000	09/15/2015
5054		CLINTON	CT		10/13/2015	4.660	4,034,256						6,800,000	08/19/2015
5055		OAK LAWN	IL		09/14/2015	4.730	1,523,584						3,150,000	08/11/2015
5056		REDMOND	WA		10/20/2015	4.480	1,258,826						4,150,000	09/11/2015
5057		ROSEVILLE	MI		09/11/2015	4.100	2,293,899						4,110,000	07/30/2015
5059		PORTLAND	OR		09/28/2015	4.450	1,009,451						2,730,000	08/07/2015
5060		PASADENA	CA		10/14/2015	4.470	3,729,576						7,700,000	08/03/2015
5062		ALBUQUERQUE	NM		12/31/2015	4.200	2,293,860						4,720,000	11/09/2015
5063		COLORADO SPRINGS	CO		09/23/2015	4.320	981,550						1,950,000	09/02/2015
5064		RANCHO CORDOVA	CA		09/14/2015	3.900	2,607,757						4,600,000	07/30/2015
5065		FUQUAY VARINA	NC		08/21/2015	4.470	1,358,237						2,437,600	07/14/2015
5067		MARION	IA		09/28/2015	4.500	1,720,083						2,850,000	08/11/2015
5068		CHANDLER	TX		09/25/2015	4.180	666,073						1,650,000	08/10/2015
5070		DALLAS	TX		09/10/2015	4.290	3,417,427						5,550,000	08/20/2015
5071		SYRACUSE	NY		10/15/2015	4.770	3,565,018						5,650,000	08/13/2015
5072		BAKERSFIELD	CA		11/20/2015	4.500	3,563,895						10,290,000	09/28/2015
5073		GEORGETOWN	TX		09/08/2015	4.690	2,607,204						7,250,000	08/12/2015
5074		FULLERTON	CA		11/06/2015	4.460	1,351,444						4,300,000	08/21/2015
5075		LEXINGTON	KY		10/15/2015	4.480	3,356,870						5,650,000	09/11/2015
5079		PASADENA	CA		10/02/2015	4.500	3,077,593						17,700,000	08/24/2015

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
5084		VENTURA	CA		09/29/2015	4.080	1,279,568						2,250,000	09/02/2015
5085		RESEDA	CA		09/29/2015	4.080	534,271						1,045,000	06/08/2015
5086		SOUTHLAKE	TX		09/30/2015	4.380	2,802,206						5,330,000	07/31/2015
5089		CHESAPEAKE	VA		10/09/2015	4.350	1,723,566						4,400,000	10/09/2015
5090		BRONX	NY		10/29/2015	3.850	2,783,839						4,900,000	09/25/2015
5091		HIGHLANDS RANCH	CO		10/16/2015	4.040	1,139,580						2,610,000	09/03/2015
5092		TUCSON	AZ		09/24/2015	4.560	1,395,314						3,250,000	08/25/2015
5094		WORTHINGTON	OH		12/09/2015	4.550	3,103,706						5,300,000	10/29/2015
5095		DUBLIN	OH		12/09/2015	4.550	2,960,458						4,800,000	10/28/2015
5096		ROCKLIN	CA		09/01/2015	4.330	2,717,601						5,100,000	08/19/2015
5097		RIVERSIDE	CA		09/24/2015	4.300	3,037,932						4,900,000	08/21/2015
5098		ROUND LAKE BEACH	IL		10/09/2015	4.650	1,626,167						2,720,000	08/24/2015
5099		CHESAPEAKE	VA		10/20/2015	4.500	1,524,316						4,600,000	08/31/2015
5101		LOS ANGELES	CA		10/14/2015	4.340	3,134,945						7,000,000	08/31/2015
5103		GROVETOWN	GA		05/19/2016	4.260	1,592,662						2,775,000	01/29/2016
5105		CLEARLAKE	CA		10/16/2015	4.280	3,724,209						8,900,000	10/05/2015
5106		SAINT LOUIS	MO		11/20/2015	4.000	1,765,043						3,550,000	09/04/2015
5107		O FALLON	MO		11/20/2015	4.000	1,765,043						3,525,000	09/04/2015
5108		ATLANTA	GA		10/05/2015	4.260	1,059,700						1,825,000	08/14/2015
5109		ST PETERSBURG	FL		12/14/2015	4.470	6,777,862						13,400,000	12/04/2015
5114		IRVINE	CA		10/16/2015	4.380	4,938,332						10,910,000	09/02/2015
5115		FRESNO	CA		11/10/2015	4.090	13,589,407						31,000,000	10/15/2015
5116		SULPHUR	LA		11/30/2015	4.040	898,935						1,755,000	09/23/2015
5117		MONONA	WI		09/29/2015	4.120	3,919,365						7,590,000	09/08/2015
5118		CHULA VISTA	CA		12/09/2015	4.200	6,059,677						15,750,000	11/03/2015
5120		SAN FRANCISCO	CA		10/23/2015	4.290	1,383,688						7,550,000	08/31/2015
5122		ROSEMONT	IL		10/20/2015	4.220	1,669,062						2,690,000	08/31/2015
5124		MIDVALE	UT		10/27/2015	4.340	761,323						1,670,000	10/09/2015
5125		SALT LAKE CITY	UT		10/28/2015	4.150	2,588,739						6,400,000	09/16/2015
5126		INDIANAPOLIS	IN		10/16/2015	4.150	1,432,599						3,400,000	09/10/2015
5127		WEST JORDAN	UT		10/19/2015	4.300	1,620,303						3,350,000	08/28/2015
5128		MILWAUKEE'	WI		10/02/2015	4.410	4,420,409						7,785,000	08/18/2015
5130		LOS ANGELES	CA		11/04/2015	4.150	1,000,082						4,930,000	09/15/2015
5132		VALLEY CENTER	CA		11/04/2015	4.410	6,520,997						17,680,000	10/08/2015
5139		PORTLAND	OR		12/02/2015	3.920	3,018,924						5,600,000	10/09/2015
5142		KENMORE	WA		10/09/2015	4.100	1,658,944						2,950,000	09/03/2015
5143		CHARLOTTE	NC		02/16/2016	4.140	1,030,455						1,700,000	01/29/2016
5147		CARY	NC		11/18/2015	4.200	1,260,064						2,950,000	09/21/2015
5148		NASHVILLE	TN		11/19/2015	4.400	676,153						1,640,000	10/14/2015
5149		ANAHEIM	CA		11/10/2015	4.230	2,333,967						7,290,000	10/07/2015
5154		FRESNO	CA		11/30/2015	4.480	3,579,568						7,850,000	09/30/2015
5158		VALLEY STREAM	NY		11/25/2015	4.280	2,071,552						4,550,000	10/20/2015
5162		GROVE CITY	OH		01/22/2016	4.220	7,201,325						15,250,000	11/30/2015
5165		MAPLE VALLEY	WA		12/15/2015	4.230	7,114,747						11,850,000	09/25/2015
5168		COLORADO SPRINGS	CO		12/31/2015	4.430	2,103,701						4,540,000	12/11/2015
5169		RIDGEFIELD	WA		11/02/2015	4.310	2,083,120						4,630,000	10/06/2015
5170		LAS VEGAS	NV		12/03/2015	4.120	1,898,130						6,800,000	10/19/2015
5174		LYNNWOOD	WA		01/11/2016	4.300	1,815,338						3,975,000	11/13/2015
5175		NAVASOTA	TX		10/19/2015	4.330	1,793,446						3,400,000	09/25/2015
5176		BIRMINGHAM	AL		11/10/2015	4.480	1,398,696						2,425,000	10/21/2015
5180		SANTA ANA	CA		11/30/2015	4.640	636,725						1,900,000	10/26/2015
5181		LAKE WORTH	FL		11/30/2015	4.640	608,634						2,700,000	10/26/2015
5182		LAS VEGAS	NV		12/15/2015	4.100	3,326,608						7,795,000	11/06/2015
5183		FORT WORTH	TX		12/02/2015	4.420	1,383,125						3,475,000	10/22/2015
5188		ALBANY	OR		12/02/2015	4.130	6,530,283						14,730,000	10/27/2015
5189		DUNCANVILLE	TX		12/04/2015	3.970	1,785,345						4,050,000	10/20/2015
5191		TROY	MI		12/28/2015	4.300	2,810,784						4,620,000	12/07/2015
5195		FORT WAYNE	IN		11/19/2015	4.170	2,099,641						3,960,000	11/03/2015
5199		MOUNT WASHINGTON	KY		12/29/2015	4.300	8,042,025						13,880,000	11/25/2015
5200		MILWAUKEE	WI		11/20/2015	4.390	3,380,496						5,530,000	10/27/2015
5202		DENVILLE	NJ		12/17/2015	4.440	3,633,893						8,600,000	11/09/2015

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
5203		INDIALANTIC	FL		12/07/2015	4.400	864,641						1,900,000	10/28/2015
5204		ALBUQUERQUE	NM		12/18/2015	4.400	3,250,560						6,950,000	11/01/2015
5206		DENTON	TX		12/07/2015	4.150	1,808,162						6,200,000	11/05/2015
5213		FAIR OAKS	CA		11/30/2015	3.950	1,537,213						3,340,000	11/20/2015
5216		COSTA MESA	CA		02/01/2016	4.510	4,607,456						8,900,000	12/09/2015
5217		MILWAUKEE	WI		12/22/2015	5.690	3,768,599						9,700,000	04/01/2015
5222		LOS ANGELES	CA		12/29/2015	3.750	2,141,989						4,890,000	11/11/2015
5224		THORNTON	CO		12/23/2015	4.420	1,473,610						2,460,000	11/10/2015
5225		WEST CHESTER	OH		12/30/2015	4.500	3,898,337						8,250,000	11/25/2015
5227		LOS ANGELES	CA		12/07/2015	6.500	962,089						13,860,000	09/11/2015
5229		SANDY	UT		01/08/2016	4.220	6,111,689						11,000,000	11/23/2015
5230		BURBANK	CA		12/29/2015	4.100	4,958,711						8,800,000	11/23/2015
5231		FEDERAL WAY	WA		04/04/2016	4.100	8,781,937						19,240,000	02/25/2016
5232		TORRANCE	CA		01/07/2016	5.400	4,010,588						10,800,000	11/17/2015
5233		HOUSTON	TX		02/22/2016	4.260	1,630,707						2,800,000	01/10/2016
5235		DUBLIN	OH		12/29/2015	4.720	4,134,422						7,500,000	12/08/2015
5237		FIRESTONE	CO		12/23/2015	4.390	1,236,158						2,070,000	11/18/2015
5238		SALT LAKE CITY	UT		12/29/2015	4.250	4,746,579						10,720,000	11/20/2015
5239		FARMINGTON	NM		12/29/2015	4.250	1,916,888						4,330,000	11/24/2015
5242		EAST LIVERPOOL	OH		12/17/2015	4.290	950,307						1,725,000	11/11/2015
5245		ROCHESTER	MN		01/15/2016	4.280	3,030,383						5,000,000	01/07/2016
5246		WOOSTER	OH		12/17/2015	4.290	778,347						1,410,000	12/11/2015
5247		NEW KENSINGTON	PA		12/17/2015	4.290	941,257						1,705,000	12/11/2015
5248		RICHLAND	WA		01/20/2016	4.390	878,160						1,900,000	10/30/2015
5251		CUYAHOGA FALLS	OH		02/11/2016	4.480	960,457						1,770,000	01/13/2016
5254		CHICAGO	IL		01/26/2016	4.670	3,838,295						9,050,000	12/31/2015
5255		LIBERTY	MO		12/15/2015	4.120	1,671,715						3,200,000	11/19/2015
5257		ONTARIO	CA		12/28/2015	4.410	5,172,597						9,550,000	12/16/2015
5259		AKRON	OH		12/29/2015	4.380	1,124,942						2,120,000	12/04/2015
5267		SAN RAFEAL	CA		03/11/2016	4.500	3,691,710						7,900,000	01/11/2016
5268		ROMEOVILLE	IL		06/06/2016	4.480	2,981,026						7,000,000	02/28/2016
5269		BOISE	ID		03/10/2016	4.720	2,085,219						3,940,000	01/06/2016
5270		FEDERAL WAY	WA		01/26/2016	4.470	3,833,755						6,700,000	12/30/2015
5273		SWANSEA	MA		02/24/2016	4.230	2,072,837						3,680,000	12/31/2015
5274		PORT ARTHUR	TX		02/24/2016	4.230	800,869						1,390,000	01/07/2016
5277		BRONX	NY		12/28/2015	4.040	2,618,575						4,500,000	12/14/2015
5278		JACKSONVILLE	FL		02/02/2016	4.490	1,411,450						2,750,000	01/04/2016
5279		MENASHA	WI		02/19/2016	4.430	1,368,261						2,050,000	01/25/2016
5282		MARION	IN		02/09/2016	4.460	948,665						1,990,000	12/23/2015
5283		LANCASTER	OH		02/09/2016	4.460	1,226,557						2,325,000	12/23/2015
5285		CONROE	TX		02/29/2016	4.410	1,222,778						2,450,000	01/08/2016
5286		CARSON CITY	NV		02/01/2016	4.560	1,552,273						4,510,000	01/04/2016
5287		NEWPORT NEWS	VA		04/11/2016	3.810	2,973,496						4,850,000	02/16/2016
5293		CASPER	WY		08/11/2016	4.800	8,029,297						13,800,000	02/10/2016
5294		DEERFIELD BEACH	FL		02/01/2016	4.210	2,116,500						4,920,000	01/14/2016
5296		REDWOOD CITY	CA		02/18/2016	4.350	4,429,204						12,500,000	12/29/2015
5297		TUCSON	AZ		01/29/2016	3.960	1,552,584						2,360,000	01/02/2016
5300		PLANO	TX		01/29/2016	4.280	7,084,305						13,600,000	01/14/2016
5304		KISSIMMEE	FL		08/01/2016	4.550	6,259,386						9,600,000	02/14/2016
5307		SALT LAKE CITY	UT		03/22/2016	4.100	3,397,645						5,800,000	02/29/2016
5308		SIMSBURY	CT		01/27/2016	4.590	2,139,750						4,575,000	01/13/2016
5310		EUGENE	OR		03/02/2016	4.460	4,321,565						6,540,000	01/12/2016
5311		UNION GAP	WA		03/21/2016	4.300	5,507,676						14,680,000	02/01/2016
5312		LAS VEGAS	NV		03/01/2016	4.450	2,640,805						6,730,000	01/27/2016
5315		MISHAWAKA	IN		02/17/2016	4.510	877,804						1,435,000	01/27/2016
5316		CLEVELAND	OH		02/17/2016	4.510	766,426						1,175,000	01/27/2016
5317		SALT LAKE CITY	UT		02/11/2016	4.350	1,055,715						2,175,000	01/19/2016
5323		OKLAHOMA CITY	OK		03/23/2016	4.400	908,679						1,895,000	02/18/2016
5327		STERLING	VA		03/15/2016	4.300	4,869,953						8,250,000	02/10/2016
5330		LOS ANGELES	CA		04/06/2016	3.950	4,578,967						9,450,000	03/14/2016
5331		ATLANTA	GA		04/22/2016	3.870	7,689,853						20,000,000	03/02/2016

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
5333		MESA	AZ		11/04/2016	4.070	1,802,739						3,120,000	09/23/2016
5335		DEARBORN	MI		03/07/2016	4.100	853,182						2,090,000	02/04/2016
5338		EMERYVILLE	CA		05/06/2016	4.500	2,652,257						7,650,000	04/22/2016
5339		DENVER	CO		03/03/2016	4.350	4,448,986						7,550,000	02/11/2016
5340		MOAB	UT		04/06/2016	4.750	4,674,281						11,920,000	02/23/2016
5342		ARLINGTON	TX		02/11/2016	3.730	4,293,141						11,270,000	01/29/2016
5345		MIAMI	FL		03/31/2016	4.000	2,687,559						6,080,000	02/24/2016
5346		FORSYTH	GA		03/31/2016	4.150	1,834,056						4,700,000	02/18/2016
5348		MIAMI	FL		03/31/2016	4.000	2,159,646						6,100,000	02/24/2016
5350		SANTA CRUZ	CA		05/02/2016	4.300	5,803,794						14,500,000	03/10/2016
5351		PLANO	TX		04/08/2016	4.150	1,805,046						3,480,000	02/22/2016
5354		LOS ANGELES	CA		03/31/2016	4.150	4,175,321						7,300,000	03/07/2016
5355		EUGENE	OR		04/12/2016	4.150	3,600,302						7,490,000	02/29/2016
5357		CUTLER BAY	FL		04/15/2016	4.300	2,836,356						7,700,000	03/07/2016
5358		CHARLOTTE	NC		04/13/2016	4.150	1,732,844						3,300,000	02/29/2016
5359		PUYALLUP	WA		03/16/2016	4.350	2,104,269						4,600,000	03/10/2016
5360		GOODYEAR	AZ		04/27/2016	4.090	1,136,538						2,110,000	04/01/2016
5361		LA PORTE	TX		04/20/2016	4.300	1,469,823						2,600,000	02/29/2016
5364		VANCOUVER	WA		05/10/2016	4.100	5,067,363						9,300,000	04/06/2016
5365		CHARLOTTE	NC		04/15/2016	4.000	2,209,037						6,400,000	03/07/2016
5368		ANAHEIM	CA		04/15/2016	4.150	3,323,880						7,900,000	02/19/2016
5370		RICHLAND	WA		04/12/2016	4.150	2,978,043						5,200,000	01/20/2016
5371		COLORADO SPRINGS	CO		04/22/2016	4.000	1,322,209						4,220,000	03/09/2016
5373		TUCSON	AZ		04/18/2016	3.750	1,416,875						2,210,000	02/26/2016
5374		KEENE	NH		09/30/2016	4.000	1,482,562						3,100,000	08/04/2016
5377		AMARILLO	TX		09/30/2016	4.000	923,563						2,500,000	08/04/2016
5380		REDONDO BEACH	CA		04/12/2016	5.250	2,931,980						7,000,000	03/10/2016
5382		PHOENIX	AZ		03/11/2016	4.170	2,267,284						3,550,000	03/03/2016
5386		PETALUMA	CA		04/05/2016	4.200	1,633,578						4,400,000	02/29/2016
5387		KIRKLAND	WA		05/03/2016	4.000	2,611,147						6,300,000	03/07/2016
5391		MURRIETA	CA		05/05/2016	4.250	1,759,024						5,030,000	03/07/2016
5392		CORNING	CA		05/05/2016	4.050	2,886,524						5,170,000	03/08/2016
5396		ESCONDIDO	CA		05/18/2016	4.750	1,064,306						2,470,000	03/22/2016
5397		LA MESA	CA		05/18/2016	4.750	1,064,306						1,920,000	03/21/2016
5402		DUBLIN	OH		04/18/2016	4.350	4,698,078						7,585,000	03/08/2016
5403		VIRGINIA BEACH	VA		05/24/2016	4.450	1,925,114						5,200,000	03/05/2016
5405		ELK GROVE	CA		05/02/2016	3.980	2,915,073						16,600,000	03/20/2016
5406		GREELEY	CO		05/04/2016	4.150	1,690,612						3,730,000	03/17/2016
5407		SAN ANTONIO	TX		04/13/2016	4.300	1,943,960						3,000,000	03/11/2016
5410		SAN JACINTO	CA		07/08/2016	3.980	1,655,176						4,000,000	05/23/2016
5411		BILLINGS	MT		04/25/2016	4.030	2,485,644						4,500,000	03/18/2016
5414		SOUTHAVEN	MS		05/27/2016	4.070	6,522,229						13,500,000	04/06/2016
5415		LOGAN	UT		04/25/2016	4.120	1,155,044						1,965,000	03/15/2016
5416		CONSHOHOCKEN	PA		04/19/2016	4.330	1,195,400						1,850,000	03/22/2016
5420		GEORGETOWN	TX		06/20/2016	4.120	1,487,494						3,825,000	04/04/2016
5421		IRVING	TX		05/02/2016	4.190	4,166,137						8,700,000	03/23/2016
5422		SANTA ROSA	CA		06/29/2016	4.070	2,512,547						7,500,000	05/12/2016
5423		SACRAMENTO	CA		04/29/2016	4.050	3,593,722						6,250,000	03/22/2016
5425		LOS ANGELES	CA		07/28/2016	4.100	4,297,767						8,300,000	05/05/2016
5427		ROCK HILL	SC		05/20/2016	4.460	2,474,966						4,220,000	04/01/2016
5428		HOUSTON	TX		08/10/2016	4.540	6,307,637						13,260,000	04/06/2016
5429		PHILIPSBURG	PA		05/31/2016	4.200	462,932						3,000,000	04/04/2016
5430		SEATTLE	WA		03/31/2016	4.430	9,621,497						25,000,000	03/15/2016
5438		DARIEN	IL		07/15/2016	4.080	1,922,928						3,200,000	04/29/2016
5439		SANTA ANA	CA		08/05/2016	5.500	13,185,721						36,000,000	06/14/2016
5441		LONG BEACH	CA		03/31/2016	4.210	2,162,209						4,100,000	03/15/2016
5450		MISSOURI CITY	TX		06/24/2016	4.150	1,740,122						3,350,000	04/07/2016
5455		BOSSIER CITY	LA		06/10/2016	4.350	1,759,985						2,750,000	03/31/2016
5456		BOSSIER CITY	LA		06/06/2016	4.350	2,425,926						3,850,000	03/31/2016
5457		THOUSAND OAKS	CA		08/02/2016	4.280	3,101,782						5,850,000	04/25/2016
5458		LOWELL	MA		05/26/2016	4.410	1,689,184						2,705,000	04/15/2016

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
5459		HUDSON	NH		05/26/2016	4.410	689,948						1,155,000	04/18/2016
5464		SACRAMENTO	CA		07/29/2016	4.150	4,857,237						7,800,000	05/03/2016
5470		TACOMA	WA		06/08/2016	4.050	1,615,079						2,570,000	04/29/2016
5472		EL PASO	TX		05/16/2016	4.440	1,159,330						3,060,000	04/18/2016
5477		SAINT ALBANS	WV		05/11/2016	4.430	3,235,970						4,935,000	04/07/2016
5478		HOUSTON	TX		06/30/2016	4.210	3,819,397						7,790,000	04/29/2016
5481		GENEVA	IL		06/27/2016	6.450	1,411,136						18,400,000	05/31/2016
5482		SANTA ANA	CA		06/24/2016	4.350	1,422,441						4,100,000	05/11/2016
5483		VENETA	OR		06/10/2016	4.460	1,207,754						4,900,000	04/22/2016
5484		SACRAMENTO	CA		04/29/2016	4.350	2,891,125						8,000,000	04/12/2016
5486		PALMDALE	CA		06/20/2016	3.720	4,564,654						8,770,000	05/12/2016
5487		RENO	NV		07/01/2016	4.040	5,096,378						8,780,000	05/01/2016
5488		MILWAUKEE	WI		05/06/2016	4.360	5,627,482						8,850,000	04/27/2016
5493		PHOENIX	AZ		06/30/2016	4.500	8,456,627						20,900,000	04/26/2016
5494		CORAL SPRINGS	FL		08/18/2016	4.400	2,255,744						3,850,000	07/06/2016
5495		GRANADA HILLS	CA		06/27/2016	4.430	1,597,211						3,370,000	05/31/2016
5496		ANAHEIM	CA		06/08/2016	4.260	1,668,954						4,050,000	04/27/2016
5497		LOS ANGELES	CA		07/28/2016	4.140	2,442,313						5,100,000	05/02/2016
5498		SUWANEE	GA		06/06/2016	4.150	4,362,343						6,750,000	04/28/2016
5499		NEWPORT BEACH	CA		07/26/2016	4.650	1,566,226						3,450,000	06/14/2016
5500		SANDY	UT		06/29/2016	4.080	6,571,593						10,300,000	05/19/2016
5502		BAKERSFIELD	CA		09/12/2016	3.990	3,499,678						7,800,000	07/20/2016
5504		RIVERSIDE	CA		07/22/2016	4.050	1,307,017						2,650,000	06/06/2016
5508		LAKE OSWEGO	OR		06/15/2016	4.250	1,547,509						4,100,000	05/13/2016
5509		HENDERSON	NV		06/14/2016	3.550	7,608,071						14,000,000	05/02/2016
5510		GREENSBORO	NC		07/06/2016	3.710	4,509,130						10,595,000	05/04/2016
5512		NEW YORK	NY		06/22/2016	3.710	5,305,629						11,700,000	05/13/2016
5514		MONROE	WI		06/13/2016	4.230	1,860,528						4,300,000	05/10/2016
5516		ROCKLIN	CA		06/15/2016	4.190	1,547,070						3,170,000	05/19/2016
5517		COLUMBUS	OH		06/24/2016	4.230	1,325,421						3,500,000	05/10/2016
5518		PHOENIX	AZ		05/31/2016	4.050	2,497,573						8,700,000	05/11/2016
5519		PLACENTIA	CA		06/06/2016	4.240	2,049,309						4,100,000	04/29/2016
5521		MILWAUKEE	WI		06/30/2016	4.280	6,048,423						9,935,000	06/14/2016
5522		ENGLEWOOD	FL		06/22/2016	4.210	1,430,162						5,440,000	05/20/2016
5524		LITTLE ROCK	AR		07/27/2016	4.080	7,331,153						12,200,000	06/17/2016
5525		CHIPLEY	FL		07/27/2016	4.080	5,567,124						12,920,000	06/14/2016
5526		LAKE CHARLES	LA		07/11/2016	4.090	2,053,722						3,200,000	05/26/2016
5532		LEXINGTON	NC		07/29/2016	4.100	1,433,612						4,300,000	06/18/2016
5533		SEATTLE	WA		06/30/2016	4.190	1,707,390						6,900,000	05/20/2016
5535		LOS ANGELES	CA		07/07/2016	4.130	1,643,292						7,710,000	06/06/2016
5536		SAN FRANCISCO	CA		07/08/2016	4.150	1,840,617						4,270,000	06/21/2016
5537		ELGIN	IL		06/30/2016	3.650	6,750,586						15,000,000	05/26/2016
5538		POOLER	GA		06/30/2016	4.250	1,547,509						3,585,000	05/31/2016
5540		HOUSTON	TX		07/07/2016	4.000	5,796,227						10,900,000	05/20/2016
5542		REDDING	CA		07/14/2016	3.900	2,291,502						4,100,000	06/15/2016
5545		FREMONT	CA		07/11/2016	4.030	1,493,573						3,000,000	06/10/2016
5547		SEATTLE	WA		07/05/2016	4.130	9,851,521						36,400,000	06/17/2016
5548		SHERWOOD	OR		08/01/2016	4.100	4,539,772						9,850,000	06/16/2016
5549		GRAND FORKS	ND		09/01/2016	4.350	2,303,219						3,280,000	06/24/2016
5551		AMBOY	IL		09/02/2016	4.090	3,986,117						10,630,000	07/21/2016
5553		LAS VEGAS	NV		07/14/2016	3.950	2,349,834						4,800,000	05/26/2016
5555		TUCSON	AZ		07/14/2016	4.080	1,143,353						2,870,000	06/17/2016
5556		THE WOODLANDS	TX		08/02/2016	4.300	4,362,266						7,380,000	06/21/2016
5559		HOUSTON	TX		08/01/2016	4.250	2,295,465						3,750,000	06/21/2016
5560		LAS VEGAS	NV		06/02/2017	4.290	4,879,890						11,350,000	05/18/2017
5561		STOCKTON	CA		09/15/2016	3.900	2,424,294						4,100,000	08/11/2016
5563		SAINT ROBERT	MO		08/08/2016	4.570	694,488						1,890,000	06/15/2016
5564		BEATRICE	NE		07/29/2016	4.570	694,488						1,980,000	06/15/2016
5567		TACOMA	WA		08/01/2016	4.170	2,131,432						6,030,000	06/08/2016
5568		BROOK PARK	OH		07/01/2016	4.000	1,366,200						3,150,000	06/06/2016
5571		DOVER	DE		11/23/2016	4.500	8,367,557						13,390,000	08/16/2016

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5573		BISMARCK	ND		08/01/2016	4.020	4,066,345						7,000,000	07/22/2016
5574		ELGIN	IL		10/24/2017	4.320	3,180,000						5,400,000	09/12/2017
5575		STAFFORD	TX		10/24/2017	4.320	7,231,575						12,800,000	09/07/2017
5576		HOUSTON	TX		10/24/2017	4.320	7,668,725						14,118,000	09/12/2017
5577		LOVELAND	CO		08/11/2016	4.150	6,054,662						10,400,000	06/26/2016
5578		PLYMOUTH	MI		08/12/2016	4.030	2,156,104						6,300,000	07/07/2016
5581		MEMPHIS	TN		08/18/2016	3.800	1,779,638						4,200,000	07/06/2016
5584		ANCHORAGE	AK		12/01/2016	4.190	11,888,222						23,170,000	08/09/2016
5586		ATHENS	GA		09/09/2016	4.020	1,916,178						3,500,000	07/20/2016
5588		WOODINVILLE	WA		08/05/2016	4.060	1,894,613						8,400,000	06/20/2016
5591		LYNDEN	WA		08/15/2016	3.990	2,146,548						4,100,000	07/08/2016
5592		RALEIGH	NC		08/01/2016	3.940	3,060,107						5,525,000	06/27/2016
5593		MARBLE FALLS	TX		07/08/2016	4.100	5,489,421						15,700,000	06/03/2016
5595		BREMERTON	WA		08/17/2016	4.010	3,161,992						6,000,000	07/20/2016
5596		SIOUX FALLS	SD		08/31/2016	3.850	2,862,811						4,700,000	07/20/2016
5597		MAMMOTH LAKES	CA		09/29/2016	3.850	3,991,106						10,600,000	09/02/2016
5598		IRVING	TX		09/30/2016	3.950	6,803,842						11,800,000	08/22/2016
5600		CAMPBELL	CA		08/26/2016	4.100	1,246,153						2,250,000	07/21/2016
5602		MILWAUKEE	WI		08/26/2016	4.100	3,705,401						6,010,000	07/15/2016
5604		DUBLIN	CA		09/16/2016	3.900	3,294,957						10,000,000	07/29/2016
5606		SPRINGFIELD	OR		09/01/2016	3.900	4,549,014						11,200,000	08/30/2016
5607		ASHLAND	OH		09/30/2016	4.300	5,869,592						13,160,000	08/29/2016
5609		MOUNT VERNON	OH		10/07/2016	4.300	7,430,417						14,875,000	08/31/2016
5610		ROME	GA		08/15/2016	4.080	548,719						1,200,000	07/18/2016
5615		SPARKS	NV		09/28/2016	3.900	2,343,797						5,600,000	07/25/2016
5618		SEATTLE	WA		09/08/2016	3.550	6,003,000						11,700,000	08/15/2016
5619		DAVENPORT	FL		08/10/2016	4.150	4,793,999						12,320,000	06/23/2016
5620		MARIETTA	GA		09/07/2016	3.850	4,130,361						7,100,000	08/01/2016
5621		THE WOODLANDS	TX		09/07/2016	4.100	972,557						1,800,000	07/19/2016
5623		MCKINNEY	TX		09/29/2016	4.000	1,458,257						3,300,000	08/01/2016
5624		SAN FRANCISCO	CA		09/13/2016	3.850	5,741,277						12,100,000	08/19/2016
5626		SAN ANTONIO	TX		09/01/2016	3.900	2,482,477						5,500,000	07/29/2016
5627		SAN ANTONIO	TX		10/25/2017	4.390	2,450,000						10,900,000	08/31/2017
5633		NORTH LAS VEGAS	NV		10/03/2016	4.250	1,819,800						2,350,000	08/26/2016
5636		VICTORIA	TX		10/04/2016	3.530	2,882,114						6,450,000	08/05/2016
5639		TALLAHASSEE	FL		09/28/2016	3.650	6,685,180						15,390,000	09/15/2016
5640		FIFE	WA		10/31/2016	3.900	1,730,683						3,400,000	09/13/2016
5641		JEFFERSON CITY	MO		11/04/2016	3.570	4,086,302						7,860,000	08/11/2016
5644		LOS ANGELES	CA		09/27/2016	3.500	1,697,824						3,060,000	08/12/2016
5645		PHOENIX	AZ		09/30/2016	3.840	2,729,330						8,350,000	08/09/2016
5647		BROOKLYN	NY		12/22/2016	4.150	31,680,000						64,700,000	10/31/2016
5649		LIVINGSTON	TN		10/14/2016	4.500	1,436,492						3,100,000	09/14/2016
5650		MURFREESBORO	TN		10/14/2016	4.500	2,609,736						4,450,000	09/14/2016
5651		AURORA	OR		10/26/2016	3.790	1,420,449						3,090,000	08/24/2016
5652		BROOKLYN	NY		10/21/2016	3.850	8,276,096						14,500,000	08/25/2016
5654		CRANBERRY TOWNSHIP	PA		09/01/2016	3.480	6,291,487						12,400,000	08/10/2016
5658		HAMBURG	NY		10/14/2016	3.960	1,064,181						1,900,000	09/27/2016
5659		WEST SENECA	NY		10/14/2016	3.960	1,206,072						2,275,000	09/27/2016
5663		VENICE	CA		09/30/2016	3.550	1,940,776						9,570,000	08/08/2016
5670		BOZEMAN	MT		10/28/2016	3.950	2,409,110						6,370,000	10/03/2016
5672		MANSFIELD	TX		01/11/2017	3.750	1,991,705						4,150,000	09/13/2016
5674		LINDON	UT		10/14/2016	3.820	4,867,742						9,000,000	08/23/2016
5676		ALBANY	OR		11/01/2016	3.710	4,960,702						7,600,000	09/12/2016
5679		ALSIP	IL		09/28/2016	3.800	3,497,001						7,000,000	09/01/2016
5680		MESA	AZ		12/01/2016	4.000	1,903,642						4,335,000	08/31/2016
5681		HOUSTON	TX		11/07/2016	3.690	2,724,592						5,150,000	09/29/2016
5682		ATLANTA	GA		09/30/2016	4.000	1,555,475						2,650,000	08/31/2016
5683		NOVI	MI		11/01/2016	3.700	2,140,832						3,900,000	09/22/2016
5685		FRIENDSWOOD	TX		10/04/2016	3.950	5,559,711						9,000,000	08/29/2016
5686		LINCOLN	NE		10/19/2016	4.000	1,060,222						2,210,000	09/22/2016
5687		HYATTSVILLE	MD		02/16/2017	4.000	2,897,665						5,400,000	11/07/2016

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
5688		BOWIE	MD		02/16/2017	4.000	3,290,569						6,500,000	10/07/2016
5689		NAMPA	ID		09/26/2016	3.870	2,593,205						4,400,000	09/02/2016
5691		LAS VEGAS	NV		10/25/2016	3.800	2,531,035						4,130,000	09/15/2016
5692		BOWLING GREEN	KY		09/30/2016	3.820	2,635,655						5,470,000	08/23/2016
5694		SAN JOSE	CA		11/01/2016	3.720	5,375,964						11,700,000	09/15/2016
5695		CINCINNATI	OH		11/07/2016	3.950	1,349,101						2,750,000	09/19/2016
5696		FOLSOM	CA		10/07/2016	3.750	2,433,227						4,460,000	09/12/2016
5699		DOWNEY	CA		12/07/2016	4.100	4,980,445						8,100,000	10/06/2016
5701		BURLINGAME	CA		11/15/2016	3.610	8,339,907						23,600,000	10/04/2016
5702		BEDFORD	TX		09/29/2016	3.990	1,105,092						2,450,000	09/13/2016
5703		JACKSONVILLE	FL		10/28/2016	3.750	2,190,502						9,500,000	10/04/2016
5704		SANTA CLARITA	CA		11/16/2016	3.780	1,931,758						4,150,000	09/20/2016
5705		MELBOURNE	FL		10/31/2016	3.520	5,105,262						12,550,000	09/20/2016
5709		COLORADO SPRINGS	CO		11/07/2016	3.800	2,214,656						3,790,000	10/05/2016
5710		AKRON	OH		11/17/2016	3.850	1,609,944						2,600,000	10/28/2016
5713		RIVERSIDE	CA		11/01/2016	4.050	6,918,113						14,870,000	09/09/2016
5714		SPRINGDALE	AR		10/28/2016	4.110	2,870,049						4,580,000	10/18/2016
5716		BEDFORD HEIGHTS	OH		11/17/2016	3.870	1,666,958						4,400,000	09/27/2016
5717		FAYETTEVILLE	NC		12/01/2016	3.530	4,669,063						12,650,000	09/30/2016
5719		SPENCERPORT	NY		11/01/2016	3.840	3,982,322						6,000,000	10/19/2016
5721		GEORGETOWN	TX		11/04/2016	3.800	3,821,991						6,110,000	09/22/2016
5723		LANCASTER	CA		11/23/2016	3.500	4,385,335						7,900,000	10/06/2016
5725		RANCHO SANTA MARGARI	CA		11/14/2016	3.890	2,726,652						7,600,000	10/03/2016
5727		KNOXVILLE	TN		11/28/2016	3.750	2,926,152						4,650,000	09/14/2016
5729		PORTLAND	OR		12/01/2016	3.900	9,427,985						17,450,000	09/19/2016
5736		PALOS HEIGHTS	IL		11/04/2016	3.980	2,023,897						3,630,000	09/29/2016
5738		BONNEY LAKE	WA		11/16/2016	4.000	4,037,340						7,750,000	09/30/2016
5740		LOS ALAMITOS	CA		11/08/2016	3.940	2,200,000						8,000,000	09/30/2016
5742		DUARTE	CA		11/21/2016	4.080	2,417,406						5,060,000	11/07/2016
5743		PORTLAND	OR		11/28/2016	3.850	2,705,175						7,430,000	10/21/2016
5744		WINSTON SALEM	NC		11/01/2016	3.770	3,827,847						7,700,000	10/12/2016
5745		RENO	NV		11/10/2016	3.820	1,804,317						5,000,000	10/10/2016
5750		ANCHORAGE	AK		11/16/2016	3.850	2,868,628						4,900,000	10/04/2016
5755		CLEMSON	SC		11/10/2016	3.780	3,893,606						6,300,000	10/06/2016
5759		BOZEMAN	MT		11/22/2016	3.860	1,282,223						2,940,000	09/07/2016
5760		ANTIOCH	CA		12/15/2016	3.690	3,909,128						10,000,000	11/20/2016
5761		MACON	GA		11/14/2016	3.850	3,622,009						6,050,000	09/30/2016
5766		BURLINGAME	CA		06/09/2017	4.300	6,413,723						19,000,000	04/18/2017
5767		DES PERES	MO		11/30/2016	3.940	6,460,702						11,120,000	11/03/2016
5769		DRAPER	UT		11/04/2016	4.370	2,704,606						7,360,000	10/11/2016
5770		EAST ELMHURST	NY		12/12/2016	3.810	2,444,146						5,050,000	10/26/2016
5775		ELGIN	IL		12/06/2016	4.239	3,524,274						6,300,000	10/31/2016
5777		VIRGINIA BEACH	VA		11/14/2016	3.870	2,212,805						5,050,000	10/20/2016
5778		JEFFERSONVILLE	IN		11/03/2016	4.270	11,701,930						25,000,000	10/21/2016
5783		KNOXVILLE	TN		12/06/2016	3.880	2,927,475						5,100,000	11/04/2016
5785		TROY	AL		12/05/2016	3.580	4,173,272						7,250,000	10/26/2016
5786		WICHITA FALLS	TX		12/05/2016	3.580	1,660,464						3,050,000	10/28/2016
5788		WARRENSBURG	MO		12/05/2016	3.580	2,951,936						6,100,000	10/28/2016
5789		MARION	NC		01/04/2017	3.580	4,529,049						7,500,000	10/27/2016
5790		FORT WASHINGTON	MD		02/02/2017	3.580	1,723,646						3,700,000	10/27/2016
5793		WAYNE	MI		03/13/2017	4.000	3,937,028						6,480,000	10/27/2016
5795		RICHMOND	VA		12/08/2016	3.930	6,063,785						11,300,000	10/28/2016
5796		HOUSTON	TX		11/23/2016	3.840	5,223,447						15,600,000	10/12/2016
5798		BERKELEY	CA		01/03/2017	4.330	979,235						11,250,000	11/28/2016
5799		AMERICAN FORK	UT		11/30/2016	3.780	7,023,502						11,200,000	11/08/2016
5800		WHITTIER	CA		12/29/2016	4.500	3,625,006						8,900,000	11/17/2016
5801		INDIANAPOLIS	IN		12/21/2016	3.780	2,723,515						6,800,000	11/14/2016
5803		EAGAN	MN		12/01/2016	4.030	1,488,898						3,000,000	10/28/2016
5806		YPSILANTI	MI		12/23/2016	3.970	1,150,103						3,050,000	10/31/2016
5807		MESA	AZ		12/21/2016	4.010	2,690,256						6,650,000	11/14/2016
5809		BOISE	ID		11/18/2016	3.870	1,951,583						4,830,000	10/27/2016

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
5811		BROOKLYN CENTER	MN		11/28/2016	3.760	3,023,796						5,220,000	10/22/2016
5812		COLORADO SPRINGS	CO		11/10/2016	3.940	1,913,012						3,000,000	10/19/2016
5813		GASTONIA	NC		12/22/2016	4.210	2,934,828						4,700,000	11/07/2016
5816		S SALT LAKE	UT		12/05/2016	3.970	2,733,155						7,800,000	11/11/2016
5817		AUSTIN	TX		11/30/2016	3.920	1,951,919						3,410,000	10/28/2016
5820		OKLAHOMA CITY	OK		05/09/2017	4.480	2,920,616						5,895,000	03/16/2017
5821		ONTARIO	CA		12/22/2016	4.090	1,574,616						4,150,000	10/25/2016
5825		BOZEMAN	MT		12/23/2016	4.210	2,182,899						4,750,000	12/12/2016
5826		BOZEMAN	MT		07/03/2017	4.470	10,057,133						17,000,000	12/16/2016
5828		WASHINGTON TERRACE	UT		12/23/2016	4.080	1,115,232						3,380,000	11/14/2016
5829		AURORA	CO		12/28/2016	3.810	5,029,864						10,100,000	11/25/2016
5831		HOUSTON	TX		12/19/2016	4.190	6,362,323						13,600,000	11/11/2016
5832		SAN ANTONIO	TX		11/14/2016	4.170	1,139,067						2,950,000	10/31/2016
5833		DANA POINT	CA		01/23/2017	4.270	2,648,687						5,700,000	11/17/2016
5834		SAN DIEGO	CA		12/12/2016	3.890	1,488,489						10,330,000	11/09/2016
5835		TWINSBURG	OH		03/01/2017	4.150	1,999,849						3,070,000	12/07/2016
5836		CONWAY	SC		02/14/2017	4.470	2,969,813						4,500,000	12/19/2016
5837		CARROLLTON	TX		12/29/2016	3.990	2,054,249						3,010,000	12/09/2016
5838		RICHMOND	IN		12/28/2016	4.030	2,520,967						4,380,000	11/29/2016
5841		COSTA MESA	CA		01/05/2017	3.960	1,336,170						4,240,000	11/21/2016
5844		PEORIA	IL		01/03/2017	4.350	1,969,686						4,200,000	11/22/2016
5849		HILLSBORO	OR		01/12/2017	4.050	1,862,748						3,700,000	12/05/2016
5850		POCATELLO	ID		01/12/2017	4.200	1,176,966						2,480,000	12/12/2016
5853		DECATUR	GA		12/29/2016	4.050	1,428,459						2,300,000	12/08/2016
5854		RICHMOND	VA		01/03/2017	4.060	953,966						1,495,000	12/02/2016
5858		SAN DIEGO	CA		12/29/2016	4.250	1,615,000						6,250,000	12/13/2016
5859		CARSON CITY	NV		01/31/2017	4.280	2,943,066						7,150,000	01/18/2017
5860		NEWARK	DE		02/10/2017	4.570	3,239,914						6,700,000	01/09/2017
5861		BROOKLYN	NY		12/28/2017	5.200	8,000,000						21,000,000	11/17/2017
5862		LONGVIEW	WA		01/11/2017	4.070	3,620,293						7,330,000	12/21/2016
5863		SUGAR LAND	TX		03/01/2017	4.640	1,953,646						4,540,000	12/20/2016
5866		HENDERSON	NV		12/19/2016	4.470	1,772,122						3,010,000	11/23/2016
5868		ANN ARBOR	MI		02/03/2017	4.570	2,233,577						3,500,000	12/21/2016
5869		EVERETT	WA		01/19/2017	4.580	2,282,727						4,650,000	12/23/2016
5871		MOUNT AIRY	NC		02/01/2017	4.690	1,873,808						5,000,000	12/19/2016
5873		ALBUQUERQUE	NM		01/17/2017	4.780	779,676						2,400,000	12/14/2016
5874		DAYTONA BEACH	FL		02/03/2017	4.910	2,161,861						3,600,000	01/13/2017
5877		LAS VEGAS	NV		02/10/2017	4.550	5,064,488						16,500,000	01/14/2017
5881		TUSTIN	CA		02/28/2017	4.830	4,970,450						9,090,000	01/09/2017
5883		MINEOLA	NY		02/17/2017	4.590	3,376,181						7,100,000	12/28/2016
5885		LAS VEGAS	NV		03/02/2017	4.640	2,442,057						8,185,000	01/30/2017
5886		WOLFFORTH	TX		02/03/2017	4.840	3,411,673						8,000,000	01/12/2017
5889		PHOENIX	AZ		03/31/2017	4.500	3,002,003						6,200,000	02/27/2017
5891		COTTAGE GROVE	OR		03/31/2017	4.240	3,062,682						7,850,000	02/22/2017
5893		AMHERST	NY		10/02/2017	5.200	3,483,324						5,550,000	04/27/2017
5895		WINCHESTER	VA		05/15/2017	4.660	7,419,746						18,900,000	04/01/2017
5899		SIGNAL HILL	CA		04/03/2017	4.630	2,903,936						9,250,000	03/07/2017
5900		STATESBORO	GA		02/09/2017	4.580	5,208,813						9,835,000	01/25/2017
5901		LAS VEGAS	NV		03/13/2017	4.100	2,767,915						7,160,000	02/21/2017
5902		POULSBO	WA		03/13/2017	4.500	3,941,368						8,800,000	02/21/2017
5904		PONTIAC	MI		03/07/2017	4.530	1,469,636						3,650,000	02/14/2017
5905		CHARLOTTE	NC		03/01/2017	4.530	6,098,009						15,960,000	02/10/2017
5906		GROVE CITY	OH		03/15/2017	4.880	1,343,972						4,000,000	02/01/2017
5915		VENICE	CA		03/20/2017	4.530	985,405						20,100,000	02/15/2017
5916		VENICE	CA		03/20/2017	4.530	2,611,324						21,000,000	02/11/2017
5917		SANTA MONICA	CA		03/21/2017	4.530	2,118,621						11,850,000	02/11/2017
5918		SANTA MONICA	CA		03/20/2017	4.530	1,773,730						6,200,000	02/11/2017
5920		PALMDALE	CA		04/25/2017	4.730	3,536,004						7,500,000	03/28/2017
5921		FEDERAL WAY	WA		03/28/2017	4.260	11,467,140						42,000,000	02/09/2017
5922		OCEANSIDE	CA		06/01/2017	4.470	1,757,381						6,740,000	04/03/2017
5924		CLOVIS	CA		06/23/2017	4.400	814,171						1,380,000	05/22/2017

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
5927		MANKATO	MN		04/03/2017	4.640	1,503,438						2,550,000	02/14/2017
5928		ROSEVILLE	MI		03/21/2017	4.590	3,427,632						6,400,000	02/15/2017
5929		COLLEGE STATION	TX		03/28/2017	4.380	4,743,194						10,700,000	02/10/2017
5930		PORTLAND	OR		03/14/2017	4.520	1,899,574						4,800,000	02/10/2017
5932		LOCUST GROVE	GA		05/26/2017	5.400	767,564						931,000	04/05/2017
5933		GREENVILLE	SC		02/23/2017	4.570	1,706,623						4,300,000	02/10/2017
5937		ANCHORAGE	AK		04/26/2017	4.490	972,369						1,775,000	03/22/2017
5940		PORTLAND	OR		03/31/2017	4.750	1,577,380						3,300,000	02/17/2017
5943		CARLSBAD	CA		05/08/2017	4.720	5,804,127						12,500,000	04/13/2017
5944		CARLSBAD	CA		05/08/2017	4.720	9,203,941						19,000,000	03/30/2017
5945		SAN DIEGO	CA		04/04/2017	4.690	7,836,420						17,400,000	02/28/2017
5946		CHARLOTTE	NC		04/24/2017	4.970	1,501,828						2,230,000	04/08/2017
5947		TROY	MI		04/04/2017	4.500	2,324,131						4,450,000	03/02/2017
5948		RICHMOND	VA		05/18/2017	6.460	2,718,656						3,350,000	04/24/2017
5949		VIRGINIA BEACH	VA		05/18/2017	6.460	3,407,014						5,600,000	04/24/2017
5950		TEMPE	AZ		03/28/2017	4.690	3,017,022						5,960,000	02/28/2017
5951		NEW BEDFORD	MA		03/08/2017	4.620	2,300,000						7,100,000	02/22/2017
5952		RAPID CITY	SD		04/26/2017	4.330	4,330,975						7,310,000	03/08/2017
5953		NEWTON	NC		05/04/2017	4.390	2,565,155						4,750,000	03/27/2017
5954		WINSTON SALEM	NC		03/02/2017	4.400	4,307,312						8,500,000	02/22/2017
5957		SANTA ANA	CA		04/07/2017	4.440	2,625,098						8,680,000	02/23/2017
5960		HAPEVILLE	GA		05/17/2017	4.550	1,575,172						3,300,000	03/29/2017
5966		SAN JOSE	CA		04/26/2017	4.550	4,590,901						9,740,000	03/07/2017
5967		PUEBLO	CO		04/10/2017	4.670	6,562,696						10,880,000	02/28/2017
5969		FOREST	VA		06/05/2017	4.680	1,758,097						4,070,000	04/20/2017
5970		YAKIMA	WA		04/27/2017	4.060	8,384,100						14,800,000	03/27/2017
5971		DENVER	CO		04/11/2017	4.790	1,080,577						1,700,000	03/21/2017
5973		LUFKIN	TX		03/16/2017	4.480	1,773,540						3,250,000	03/08/2017
5974		NAPERVILLE	IL		03/31/2017	4.630	1,724,825						3,700,000	03/14/2017
5975		ROANOKE	TX		04/26/2017	4.710	898,700						2,260,000	02/24/2017
5978		LAKEWOOD	CA		05/08/2017	4.720	8,977,286						20,640,000	04/12/2017
5979		RIALTO	CA		05/08/2017	4.720	4,506,420						10,780,000	04/17/2017
5980		VISALIA	CA		05/08/2017	4.720	4,839,735						11,100,000	04/20/2017
5981		LONG BEACH	CA		05/08/2017	4.720	5,648,580						12,870,000	04/12/2017
5982		EL DORADO HILLS	CA		05/08/2017	4.720	2,933,173						6,570,000	04/18/2017
5983		MAPLE GROVE	MN		03/30/2017	4.360	1,666,097						5,600,000	03/15/2017
5984		PASO ROBLES	CA		04/12/2017	4.440	1,472,457						4,420,000	03/31/2017
5985		NASHVILLE	TN		04/28/2017	4.670	8,438,742						14,160,000	03/14/2017
5987		LAS VEGAS	NV		05/02/2017	4.900	3,062,557						6,200,000	03/13/2017
5990		SANTA BARBARA	CA		06/01/2017	4.670	3,957,260						11,000,000	04/21/2017
5991		DALLAS	OR		05/01/2017	4.710	1,052,540						1,845,000	03/08/2017
6000		SANTA CLARITA	CA		05/09/2017	4.100	1,828,538						4,000,000	03/24/2017
6003		TORRANCE	CA		04/20/2017	4.490	5,034,618						13,720,000	04/03/2017
6006		DURHAM	NC		05/19/2017	4.610	3,906,354						7,500,000	04/03/2017
6010		CITRUS HEIGHTS	CA		05/02/2017	4.510	1,896,206						5,200,000	03/30/2017
6011		KIHEI	HI		05/09/2017	4.740	1,234,545						2,240,000	04/07/2017
6014		SANTA ANA	CA		04/28/2017	4.920	4,742,194						12,000,000	04/06/2017
6016		PHOENIX	AZ		11/21/2017	4.500	2,300,000						3,290,000	10/17/2007
6018		HOUSTON	TX		08/02/2017	4.660	2,283,656						3,400,000	04/07/2017
6023		SAN ANTONIO	TX		06/30/2017	4.650	891,978						2,620,000	05/24/2017
6024		EL PASO	TX		05/26/2017	4.680	1,280,119						2,680,000	04/25/2017
6025		PEORIA	AZ		06/16/2017	4.690	1,932,721						3,900,000	03/28/2017
6026		HENDERSON	NV		05/18/2017	4.950	1,881,667						3,825,000	04/04/2017
6027		WHITEHALL	OH		04/27/2017	4.900	1,794,458						3,340,000	03/29/2017
6031		TRUCKEE	CA		07/06/2017	4.240	1,881,465						3,540,000	04/28/2017
6032		SAN JOSE	CA		08/31/2017	4.000	1,093,560						4,350,000	08/04/2017
6033		HOUSTON	TX		05/08/2017	4.570	1,978,317						3,650,000	04/19/2017
6038		IRWINDALE	CA		08/07/2017	4.510	1,156,538						2,040,000	06/20/2017
6039		MARICOPA	AZ		06/09/2017	4.910	1,731,946						2,950,000	04/21/2016
6040		CINCINNATI	OH		06/23/2017	4.400	2,713,904						8,770,000	05/08/2017
6041		KEIZER	OR		05/25/2017	4.500	4,834,465						8,500,000	04/26/2017

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6042		SUGAR LAND	TX		06/16/2017	5.120	1,974,004						3,750,000	05/26/2017
6043		TULSA	OK		06/23/2017	4.610	1,186,741						2,180,000	04/25/2017
6044		CONWAY	AR		06/22/2017	4.610	1,285,636						2,219,000	05/22/2017
6046		COLLEGE PARK	GA		05/30/2017	4.640	2,560,060						8,900,000	05/02/2017
6047		NIPOMO	CA		06/14/2017	4.600	2,328,716						4,800,000	05/18/2017
6048		SALINAS	CA		06/09/2017	4.910	296,905						1,150,000	04/28/2017
6049		BOISE	ID		06/01/2017	4.540	3,659,711						5,690,000	04/17/2017
6050		SANTA MONICA	CA		06/05/2017	4.590	4,371,281						11,650,000	04/27/2017
6051		SANTA MONICA	CA		06/08/2017	4.590	7,749,089						19,400,000	04/27/2017
6052		LOS ANGELES	CA		06/05/2017	4.590	5,861,490						14,730,000	04/27/2017
6053		SAN LUIS OBISPO	CA		06/14/2017	4.600	2,230,665						5,000,000	05/16/2017
6054		PORTLAND	OR		08/03/2017	4.800	1,732,468						3,600,000	04/26/2017
6055		DUNEDIN	FL		06/05/2017	4.560	908,139						20,000,000	05/05/2017
6058		GRAHAM	WA		07/20/2017	4.690	3,455,379						7,000,000	04/27/2017
6059		SACRAMENTO	CA		06/05/2017	4.720	2,066,454						6,780,000	05/13/2017
6061		FOUNTAIN VALLEY	CA		06/07/2017	4.710	1,083,235						2,700,000	04/17/2017
6063		SIOUX FALLS	SD		06/23/2017	4.380	1,460,027						5,400,000	05/24/2017
6066		LYNNWOOD	WA		06/06/2017	4.450	1,854,941						3,560,000	04/28/2017
6071		JACKSONVILLE	FL		08/18/2017	4.250	5,966,117						14,390,000	05/24/2017
6075		DEER PARK	TX		06/16/2017	4.660	1,628,966						2,570,000	05/03/2017
6077		LEMOORE	CA		06/28/2017	4.400	5,275,782						8,100,000	05/14/2017
6078		CALEXICO	CA		06/08/2017	4.400	2,966,665						8,000,000	05/05/2017
6080		SAN DIEGO	CA		06/21/2017	4.350	8,387,805						15,130,000	05/10/2017
6084		SEATTLE	WA		06/15/2017	4.230	3,527,714						6,275,000	03/29/2017
6086		DELAWARE	OH		08/31/2017	4.430	3,968,720						6,350,000	08/11/2017
6088		MESA	AZ		06/09/2017	4.430	1,631,745						2,500,000	05/16/2017
6089		DUBLIN	CA		06/01/2017	4.390	1,285,534						6,150,000	05/08/2017
6090		BIG RAPIDS	MI		08/01/2017	4.580	1,489,215						3,795,000	05/30/2017
6091		HAZARD	KY		07/07/2017	4.490	22,256,985						42,400,000	05/19/2017
6092		BURLINGTON	WA		06/09/2017	4.480	1,829,680						3,700,000	05/17/2017
6094		CHAMPAIGN	IL		06/22/2017	4.710	792,932						1,650,000	06/01/2017
6095		TUCSON	AZ		06/29/2017	4.270	1,461,625						3,235,000	05/19/2017
6096		OKLAHOMA CITY	OK		05/31/2017	4.270	1,820,839						3,800,000	05/19/2017
6098		PEMBROKE PINES	FL		08/16/2017	4.500	1,790,198						3,150,000	06/30/2017
6099		LITTLETON	CO		06/30/2017	4.950	4,353,511						7,700,000	05/16/2017
6100		COLUMBUS	OH		07/13/2017	4.850	1,366,253						3,700,000	05/25/2017
6101		MILWAUKEE	WI		09/05/2017	4.420	1,988,981						3,400,000	05/31/2017
6104		VAN NUYS	CA		06/30/2017	4.110	1,700,000						3,860,000	05/09/2017
6105		FARMINGTON HILLS	MI		07/06/2017	5.050	3,465,921						7,100,000	06/07/2017
6110		MOUNT VERNON	OH		07/14/2017	4.490	2,467,515						3,800,000	06/13/2017
6111		COLUMBUS	GA		09/08/2017	4.480	1,482,356						2,400,000	05/30/2017
6114		LAS VEGAS	NV		07/24/2017	4.420	1,855,392						4,100,000	06/05/2017
6115		LAS VEGAS	NV		07/24/2017	4.420	3,958,169						8,750,000	06/07/2017
6116		GLENDALE	AZ		06/01/2017	4.110	7,215,433						14,035,000	05/15/2017
6117		LAWRENCE	KS		08/04/2017	4.750	1,684,612						5,600,000	06/23/2017
6118		CASPER	WY		07/26/2017	4.440	6,234,264						10,180,000	06/30/2017
6119		WINTER SPRINGS	FL		08/11/2017	4.300	2,470,157						25,500,000	07/12/2017
6122		INDIANAPOLIS	IN		08/18/2017	4.700	5,578,585						17,440,000	06/06/2017
6126		AVON	OH		08/16/2017	4.690	2,679,499						4,270,000	08/14/2017
6128		MILWAUKEE	WI		08/01/2017	4.590	7,407,812						11,910,000	07/18/2017
6131		SAN DIEGO	CA		10/03/2017	4.400	3,985,293						8,530,000	06/27/2017
6133		FAIRBURN	GA		09/08/2017	4.350	3,085,922						5,000,000	07/19/2017
6135		KYLE	TX		08/15/2017	4.410	1,495,828						2,710,000	06/30/2017
6137		IRVINE	CA		07/07/2017	4.720	2,375,141						4,815,000	06/06/2017
6138		ALBUQUERQUE	NM		08/04/2017	4.280	2,902,887						4,810,000	06/28/2017
6139		CENTERVILLE	OH		08/09/2017	4.580	2,382,745						4,190,000	06/28/2017
6140		FORT WAYNE	IN		08/09/2017	4.580	1,538,856						2,630,000	06/28/2017
6149		OREGON CITY	OR		08/01/2017	4.450	3,364,563						5,450,000	06/26/2017
6150		OREGON CITY	OR		08/01/2017	4.450	2,394,777						3,800,000	06/26/2017
6152		WALNUT CREEK	CA		09/05/2017	4.720	845,518						4,550,000	07/06/2017
6153		BELLFLOWER	CA		08/09/2017	4.490	992,715						1,990,000	07/06/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6155		SAN DIEGO	CA		08/08/2017	4.250	1,967,981						4,950,000	07/07/2017
6158		COLUMBUS	OH		08/21/2017	4.310	3,480,406						5,400,000	06/16/2017
6162		LATHROP	CA		08/15/2017	4.430	1,392,298						4,030,000	07/12/2017
6163		KAYSVILLE	UT		08/17/2017	4.240	4,922,006						7,700,000	06/23/2017
6165		MAPLE HEIGHTS	OH		09/22/2017	4.500	1,480,121						3,260,000	07/06/2017
6166		VICTORVILLE	CA		08/30/2017	4.630	4,682,974						10,400,000	07/06/2017
6167		EMERYVILLE	CA		09/11/2017	4.190	3,678,923						8,800,000	08/09/2017
6169		SAN DIEGO	CA		09/14/2017	4.710	996,487						7,350,000	08/10/2017
6171		RALEIGH	NC		08/22/2017	4.540	1,707,663						4,460,000	07/12/2017
6172		BASTROP	TX		09/13/2017	4.430	2,879,061						5,200,000	08/01/2017
6173		TAMPA	FL		08/23/2017	4.490	2,778,252						39,500,000	07/27/2017
6178		SAN ANTONIO	TX		09/01/2017	4.260	1,839,568						3,200,000	07/13/2017
6181		EAST LOS ANGELES	CA		08/31/2017	4.410	1,292,828						3,450,000	07/03/2017
6184		CATHEDRAL CITY	CA		09/13/2017	4.520	2,738,635						4,600,000	08/08/2017
6185		CULLMAN	AL		07/07/2017	4.490	4,392,177						8,360,000	05/19/2017
6187		TWIN FALLS	ID		08/31/2017	4.320	7,557,516						13,700,000	07/14/2017
6189		RICHMOND	VA		08/01/2017	4.630	2,194,227						3,800,000	07/20/2017
6192		NEW LENOX	IL		08/21/2017	4.860	1,144,061						1,940,000	08/07/2017
6194		LAKELAND	FL		08/21/2017	4.470	1,093,984						3,000,000	07/20/2017
6195		ORLANDO	FL		08/21/2017	4.470	994,531						2,000,000	07/21/2017
6196		CASTROVILLE	CA		08/31/2017	4.480	2,248,239						5,670,000	08/23/2017
6197		OREGON	OH		10/27/2017	4.250	573,921						975,000	09/22/2017
6198		MARION	IN		10/27/2017	4.250	1,097,937						2,500,000	10/06/2017
6199		BIRMINGHAM	AL		10/27/2017	4.250	1,097,937						2,050,000	09/22/2017
6200		INDIANAPOLIS	IN		10/27/2017	4.250	723,640						1,330,000	09/21/2017
6201		REYNOLDSBURG	OH		10/27/2017	4.250	798,499						1,500,000	09/25/2017
6203		FLINT	MI		12/01/2017	7.500	290,502						4,300,000	09/26/2017
6205		SAN FRANCISCO	CA		09/15/2017	4.490	1,494,557						6,400,000	07/27/2017
6210		WOODSTOCK	GA		11/16/2017	4.950	1,056,000						2,750,000	08/03/2017
6211		KISSIMMEE	FL		09/25/2017	5.020	698,321						1,960,000	08/10/2017
6212		WINTER PARK	FL		09/26/2017	4.750	2,384,631						4,500,000	07/20/2017
6213		RIFLE	CO		09/21/2017	4.680	1,046,295						1,930,000	07/24/2017
6219		SANTA FE SPRINGS	CA		10/13/2017	4.560	722,396						1,240,000	08/22/2017
6221		HOUSTON	TX		10/11/2017	4.400	3,606,360						8,110,000	08/11/2017
6222		HOUSTON	TX		09/28/2017	4.450	994,808						9,100,000	08/31/2017
6224		ERIE	PA		09/21/2017	4.500	4,974,187						11,000,000	08/09/2017
6226		AMHERST	NY		10/02/2017	4.840	995,034						1,700,000	08/08/2017
6233		MOUNT PROSPECT	IL		10/19/2017	4.610	2,513,588						4,230,000	08/14/2017
6234		OAKLAND	CA		10/25/2017	4.450	1,023,133						2,600,000	09/05/2017
6237		SOLON	OH		10/12/2017	4.450	1,696,903						3,250,000	08/15/2017
6240		LAHAINA	HI		11/16/2017	4.550	11,400,000						36,000,000	10/30/2017
6242		SAN CLEMENTE	CA		09/29/2017	4.560	2,984,617						6,000,000	08/14/2017
6244		NAMPA	ID		09/29/2017	4.660	3,142,177						6,800,000	08/30/2017
6246		ROCHESTER	NY		11/08/2017	4.520	2,094,602						4,650,000	08/31/2017
6248		ROSEVILLE	CA		11/13/2017	4.500	2,400,000						4,000,000	09/20/2017
6249		SACRAMENTO	CA		11/13/2017	4.500	2,100,000						4,000,000	09/18/2017
6250		STERLING HEIGHTS	MI		10/02/2017	4.200	2,934,245						4,410,000	08/30/2017
6251		WAYNESBORO	VA		10/20/2017	4.410	1,846,610						5,800,000	09/05/2017
6253		BREA	CA		09/22/2017	4.400	2,665,164						5,650,000	08/24/2017
6255		NEW BRAUNFELS	TX		11/14/2017	4.600	1,946,525						4,000,000	10/09/2017
6256		MCALLEN	TX		10/18/2017	4.770	2,296,003						4,230,000	08/29/2017
6258		VERNON	CA		10/05/2017	4.290	1,479,900						5,200,000	09/04/2017
6260		ALPHARETTA	GA		10/24/2017	4.320	2,849,700						5,000,000	09/12/2017
6261		ATLANTA	GA		10/24/2017	4.320	4,920,000						9,175,000	09/12/2017
6263		WOODLAND HILLS	CA		11/01/2017	4.300	3,194,041						7,400,000	09/19/2017
6264		PHOENIXVILLE	PA		10/20/2017	4.370	2,495,392						5,200,000	09/05/2017
6266		SIMI VALLEY	CA		11/03/2017	4.330	5,290,174						9,900,000	09/06/2017
6267		PARKLAND	FL		12/20/2017	4.560	2,520,000						5,800,000	09/29/2017
6269		NEW ORLEANS	LA		11/17/2017	4.160	7,725,000						15,200,000	10/18/2017
6273		PLANT CITY	FL		12/20/2017	4.680	4,900,000						8,680,000	10/31/2017
6277		MIAMI	FL		11/10/2017	4.420	3,150,000						6,125,000	10/04/2017

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6278		BATAVIA	NY		12/21/2017	4.600	4,050,000						6,240,000	10/26/2017
6279		LAS VEGAS	NV		12/01/2017	4.400	6,815,000						14,180,000	11/13/2017
6280		CONCORD	CA		10/31/2017	4.670	1,546,083						3,100,000	09/18/2017
6282		CHICAGO	IL		11/09/2017	4.400	6,692,696						16,130,000	10/02/2017
6283		SAINT LOUIS	MO		10/13/2017	4.210	5,966,205						10,750,000	09/21/2017
6284		SANTA YNEZ	CA		12/08/2017	4.300	1,000,000						3,800,000	11/08/2017
6285		GARDENA	CA		10/26/2017	3.850	1,497,780						3,310,000	09/15/2017
6287		PORTLAND	OR		10/23/2017	4.270	1,394,436						7,300,000	09/21/2017
6291		PARK CITY	UT		12/12/2017	4.510	3,500,000						10,500,000	10/24/2017
6293		SOUTH FULTON	TN		12/29/2017	4.480	9,740,000						14,900,000	12/07/2017
6294		WHITESVILLE	KY		12/29/2017	4.480	18,657,000						31,145,000	12/04/2017
6297		FRESNO	CA		11/02/2017	4.270	1,993,832						3,250,000	10/03/2017
6301		PORTLAND	OR		11/21/2017	4.290	1,250,000						2,910,000	10/04/2017
6303		EL SEGUNDO	CA		11/14/2017	4.400	4,100,000						8,800,000	10/31/2017
6304		MILWAUKEE	WI		10/18/2017	4.360	7,470,411						11,710,000	09/26/2017
6306		OREGON CITY	OR		12/20/2017	4.070	4,980,000						10,510,000	10/04/2017
6309		BARSTOW	CA		11/21/2017	4.450	1,200,000						3,050,000	10/03/2017
6310		GRAND PRAIRIE	TX		10/26/2017	4.300	908,306						2,100,000	10/03/2017
6313		LAWRENCEVILLE	NJ		11/15/2017	4.340	1,630,000						3,300,000	10/02/2017
6314		SANTA CLARITA	CA		11/22/2017	4.400	2,200,000						4,410,000	10/12/2017
6316		NORTH CANTON	OH		12/01/2017	4.490	3,350,000						5,580,000	10/31/2017
6321		LOS ANGELES	CA		12/19/2017	4.310	3,300,000						8,500,000	10/25/2017
6322		SAN DIEGO	CA		11/20/2017	4.140	4,000,000						7,400,000	11/06/2017
6323		ST LOUIS	MO		12/08/2017	4.490	1,300,000						2,570,000	10/30/2017
6324		SPRINGVILLE	NY		12/18/2017	4.460	1,450,000						2,500,000	11/21/2017
6327		WARNER ROBINS	GA		11/10/2017	4.240	2,135,980						3,400,000	10/13/2017
6330		BOSSIER CITY	LA		12/27/2017	4.400	2,975,000						4,820,000	10/27/2017
6333		PLANO	TX		12/19/2017	4.350	4,800,000						9,750,000	11/17/2017
6335		LITTLETON	CO		11/22/2017	4.680	3,000,000						12,050,000	10/12/2017
6336		TURLOCK	CA		12/18/2017	4.390	3,400,000						7,000,000	10/23/2017
6337		MORGAN HILL	CA		11/07/2017	4.110	3,291,112						5,950,000	10/24/2017
6343		GREENVILLE	SC		11/30/2017	4.620	2,850,000						7,400,000	11/13/2017
6344		CRANSTON	RI		12/15/2017	4.320	2,115,000						7,875,000	10/24/2017
6348		SOUTH LAKE TAHOE	CA		12/20/2017	4.600	1,575,000						3,700,000	11/10/2017
6349		DALLAS	TX		12/21/2017	4.220	10,000,000						17,100,000	12/01/2017
6356		CORONA	CA		12/13/2017	4.350	2,550,000						9,200,000	11/09/2017
6359		CINCINNATI	OH		12/28/2017	5.760	3,960,000						7,700,000	12/07/2017
6360		PFLUGERVILLE	TX		12/29/2017	4.500	3,150,000						5,650,000	10/30/2017
6362		SACREMENTO	CA		12/28/2017	4.420	4,400,000						7,000,000	11/27/2017
6363		STATELINE	NV		12/13/2017	4.390	2,000,000						4,270,000	11/17/2017
6374		AURORA	CO		12/15/2017	4.210	940,000						4,420,000	11/20/2017
6376		SYLVAN LAKE	MI		12/27/2017	4.290	3,150,000						4,900,000	12/08/2017
6384		RANCHO CUCAMONGA	CA		12/13/2017	4.690	2,600,000						8,000,000	12/04/2017
6385		MIDLAND	TX		12/20/2017	4.330	11,500,000						17,375,000	11/30/2017
6386		KENTWOOD	MI		12/29/2017	4.660	7,158,802						21,660,000	12/12/2017
6391		BRENTWOOD	CA		12/21/2017	4.300	4,100,000						6,850,000	11/22/2017
6395		WINTERVILLE	NC		12/14/2017	4.730	1,300,000						2,675,000	11/29/2017
6398		CHANDLER	AZ		12/22/2017	4.310	1,250,000						2,420,000	11/17/2017
6399		LEXINGTON	NC		12/29/2017	4.580	17,250,000						27,400,000	12/27/2017
6400		TRIANGLE	VA		12/27/2017	4.410	4,950,000						7,900,000	12/19/2017
6405		GRESHAM	OR		12/29/2017	4.480	1,000,000						2,000,000	11/30/2017
6419		CITY OF INDUSTRY	CA		12/28/2017	4.530	2,745,000						6,940,000	12/13/2017
6420		CITY OF INDUSTRY	CA		12/28/2017	4.530	7,500,000						15,300,000	12/13/2017
6421		CITY OF INDUSTRY	CA		12/28/2017	4.530	1,905,000						3,190,000	12/13/2017
6422		CITY OF INDUSTRY	CA		12/28/2017	4.530	1,425,000						3,300,000	12/13/2017
6423		CITY OF INDUSTRY	CA		12/28/2017	4.530	1,355,000						3,300,000	12/13/2017
6424		CITY OF INDUSTRY	CA		12/28/2017	4.530	1,070,000						2,650,000	12/13/2017
6426		NAMPA	ID		12/28/2017	4.610	5,000,000						7,750,000	12/11/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest								
0599999. Mortgages in good standing - Commercial mortgages-all other							5,483,231,688						12,834,466,050	XXX
0899999. Total Mortgages in good standing							5,483,231,688						12,834,466,050	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							5,483,231,688						12,834,466,050	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
5216	COSTA MESA	CA		02/01/2016	4.510		250,000	8,900,000
5350	SANTA CRUZ	CA		05/02/2016	4.300		1,000,000	14,500,000
5416	CONSHOHOCKEN	PA		04/19/2016	4.330		125,000	1,850,000
5439	SANTA ANA	CA		08/05/2016	5.500		3,000,000	36,000,000
5560	LAS VEGAS	NV		06/02/2017	4.290	5,000,000		11,350,000
5571	DOVER	DE		11/23/2016	4.500		3,500,000	13,390,000
5574	ELGIN	IL		10/24/2017	4.320	3,180,000		5,400,000
5575	STAFFORD	TX		10/24/2017	4.320	7,231,575		12,800,000
5576	HOUSTON	TX		10/24/2017	4.320	7,668,725		14,118,000
5627	SAN ANTONIO	TX		10/25/2017	4.390	2,450,000		10,900,000
5672	MANSFIELD	TX		01/11/2017	3.750	2,050,000		4,150,000
5687	HYATTSVILLE	MD		02/16/2017	4.000	2,950,000		5,400,000
5688	BOWIE	MD		02/16/2017	4.000	3,350,000		6,500,000
5766	BURLINGAME	CA		06/13/2017	4.300	6,500,000		19,000,000
5789	MARION	NC		01/04/2017	3.580	4,800,000		7,500,000
5790	FORT WASHINGTON	MD		02/02/2017	3.580	1,840,000		3,700,000
5793	WAYNE	MI		03/13/2017	4.000	4,000,000		6,480,000
5798	BERKELEY	CA		01/03/2017	4.330	1,000,000		11,250,000
5820	OKLAHOMA CITY	OK		05/09/2017	4.480	2,975,000		5,895,000
5826	BOZEMAN	MT		07/03/2017	4.470	10,150,000		17,000,000
5833	DANA POINT	CA		01/23/2017	4.270	2,700,000		5,700,000
5835	TWINSBURG	OH		03/15/2017	4.150	2,050,000		3,070,000
5836	CONWAY	SC		02/14/2017	4.470	3,050,000		4,500,000
5841	COSTA MESA	CA		01/05/2017	3.960	1,400,000		4,240,000
5844	PEORIA	IL		01/03/2017	4.350	2,000,000		4,200,000
5849	HILLSBORO	OR		01/12/2017	4.050	1,900,000		3,700,000
5850	POCATELLO	ID		01/12/2017	4.200	1,200,000		2,480,000
5854	RICHMOND	VA		01/03/2017	4.060	975,000		1,495,000
5859	CARSON CITY	NV		01/31/2017	4.280	3,000,000		7,150,000
5860	NEWARK	DE		02/10/2017	4.570	3,300,000		6,700,000
5861	BROOKLYN	NY		12/28/2017	5.200	8,000,000		21,000,000
5862	LONGVIEW	WA		01/11/2017	4.070	3,700,000		7,330,000
5863	SUGAR LAND	TX		03/01/2017	4.640	2,000,000		4,540,000
5868	ANN ARBOR	MI		02/03/2017	4.570	2,275,000		3,500,000
5869	EVERETT	WA		01/19/2017	4.580	2,325,000		4,650,000
5871	MOUNT AIRY	NC		02/01/2017	4.690	1,950,000		5,000,000
5873	ALBUQUERQUE	NM		01/17/2017	4.780	800,000		2,400,000
5874	DAYTONA BEACH	FL		02/03/2017	4.910	2,200,000		3,600,000
5877	LAS VEGAS	NV		02/10/2017	4.550	5,200,000		16,500,000
5881	TUSTIN	CA		02/28/2017	4.830	5,050,000		9,090,000
5883	MINEOLA	NY		02/17/2017	4.590	3,500,000		7,100,000
5885	LAS VEGAS	NV		03/02/2017	4.640	2,500,000		8,185,000
5886	WOLFFORTH	TX		02/03/2017	4.840	3,500,000		8,000,000
5889	PHOENIX	AZ		03/31/2017	4.500	3,100,000		6,200,000
5891	COTTAGE GROVE	OR		03/31/2017	4.240	3,110,000		7,850,000
5893	AMHERST	NY		10/02/2017	5.200	3,500,000		5,550,000
5895	WINCHESTER	VA		05/15/2017	4.660	7,500,000		18,900,000
5899	SIGNAL HILL	CA		04/03/2017	4.630	3,000,000		9,250,000
5900	STATESBORO	GA		02/09/2017	4.580	5,400,000		9,835,000
5901	LAS VEGAS	NV		03/13/2017	4.100	2,800,000		7,160,000
5902	POULSBO	WA		03/13/2017	4.500	4,000,000		8,800,000
5904	PONTIAC	MI		03/07/2017	4.530	1,500,000		3,650,000
5905	CHARLOTTE	NC		03/01/2017	4.530	6,200,000		15,960,000
5906	GROVE CITY	OH		03/15/2017	4.880	1,375,000		4,000,000
5915	VENICE	CA		05/15/2017	4.530	1,000,000		20,100,000
5916	VENICE	CA		03/20/2017	4.530	2,650,000		21,000,000
5917	SANTA MONICA	CA		03/21/2017	4.530	2,150,000		11,850,000
5918	SANTA MONICA	CA		03/20/2017	4.530	1,800,000		6,200,000
5920	PALMDALE	CA		04/25/2017	4.730	3,600,000		7,500,000
5921	FEDERAL WAY	WA		03/28/2017	4.260	7,000,000	5,000,000	42,000,000
5922	OCEANSIDE	CA		06/01/2017	4.470	1,800,000		6,740,000
5924	CLOVIS	CA		06/23/2017	4.400	825,000		1,380,000
5927	MANKATO	MN		04/03/2017	4.640	1,535,000		2,550,000
5928	ROSEVILLE	MI		03/21/2017	4.590	3,500,000		6,400,000
5929	COLLEGE STATION	TX		03/28/2017	4.380	4,815,000		10,700,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
5930	PORTLAND	OR		03/14/2017	4.520	1,940,000		4,800,000
5932	LOCUST GROVE	GA		05/26/2017	5.400	775,000		931,000
5933	GREENVILLE	SC		02/23/2017	4.570	1,735,000		4,300,000
5937	ANCHORAGE	AK		04/26/2017	4.490	1,000,000		1,775,000
5940	PORTLAND	OR		03/31/2017	4.750	1,600,000		3,300,000
5943	CARLSBAD	CA		05/08/2017	4.720	5,877,000		12,500,000
5944	CARLSBAD	CA		05/08/2017	4.720	9,319,500		19,000,000
5945	SAN DIEGO	CA		04/04/2017	4.690	8,000,000		17,400,000
5946	CHARLOTTE	NC		04/24/2017	4.970	1,520,000		2,230,000
5947	TROY	MI		04/04/2017	4.500	2,400,000		4,450,000
5948	RICHMOND	VA		05/18/2017	6.460	2,400,000	350,000	3,350,000
5949	VIRGINIA BEACH	VA		05/22/2017	6.460	3,450,000		5,600,000
5950	TEMPE	AZ		03/28/2017	4.690	3,080,000		5,960,000
5951	NEW BEDFORD	MA		03/08/2017	4.620	2,300,000		7,100,000
5952	RAPID CITY	SD		04/26/2017	4.330	4,500,000		7,310,000
5953	NEWTON	NC		05/04/2017	4.390	2,650,000		4,750,000
5954	WINSTON SALEM	NC		03/02/2017	4.400	4,500,000		8,500,000
5957	SANTA ANA	CA		04/07/2017	4.440	2,700,000		8,680,000
5960	HAPEVILLE	GA		05/17/2017	4.550	1,600,000		3,300,000
5966	SAN JOSE	CA		04/26/2017	4.550	4,650,000		9,740,000
5967	PUEBLO	CO		04/10/2017	4.670	6,700,000		10,880,000
5969	FOREST	VA		06/05/2017	4.680	1,800,000		4,070,000
5970	YAKIMA	WA		04/27/2017	4.060	8,500,000		14,800,000
5971	DENVER	CO		04/11/2017	4.790	1,100,000		1,700,000
5973	LUFKIN	TX		03/16/2017	4.480	1,800,000		3,250,000
5974	NAPERVILLE	IL		03/31/2017	4.630	1,750,000		3,700,000
5975	ROANOKE	TX		04/26/2017	4.710	910,000		2,260,000
5978	LAKEWOOD	CA		05/08/2017	4.720	9,090,000		20,640,000
5979	RIALTO	CA		05/08/2017	4.720	4,563,000		10,780,000
5980	VISALIA	CA		05/08/2017	4.720	4,900,500		11,100,000
5981	LONG BEACH	CA		05/08/2017	4.720	5,719,500		12,870,000
5982	EL DORADO HILLS	CA		05/08/2017	4.720	2,970,000		6,570,000
5983	MAPLE GROVE	MN		03/30/2017	4.360	1,750,000		5,600,000
5984	PASO ROBLES	CA		04/12/2017	4.440	1,500,000		4,420,000
5985	NASHVILLE	TN		04/28/2017	4.670	8,675,000		14,160,000
5987	LAS VEGAS	NV		05/02/2017	4.900	3,100,000		6,200,000
5990	SANTA BARBARA	CA		06/01/2017	4.670	4,000,000		11,000,000
5991	DALLAS	OR		05/01/2017	4.710	1,075,000		1,845,000
6000	SANTA CLARITA	CA		05/09/2017	4.100	1,850,000		4,000,000
6003	TORRANCE	CA		04/20/2017	4.490	5,100,000		13,720,000
6006	DURHAM	NC		05/19/2017	4.610	4,000,000		7,500,000
6010	CITRUS HEIGHTS	CA		05/02/2017	4.510	1,950,000		5,200,000
6011	KIHEI	HI		05/09/2017	4.740	1,250,000		2,240,000
6014	SANTA ANA	CA		04/28/2017	4.920	4,800,000		12,000,000
6016	PHOENIX	AZ		11/21/2017	4.500	2,300,000		3,290,000
6018	HOUSTON	TX		08/02/2017	4.660	2,300,000		3,400,000
6023	SAN ANTONIO	TX		06/30/2017	4.650	900,000		2,620,000
6024	EL PASO	TX		05/26/2017	4.680	1,300,000		2,680,000
6025	PEORIA	AZ		06/16/2017	4.690	1,950,000		3,900,000
6026	HENDERSON	NV		05/18/2017	4.950	1,910,000		3,825,000
6027	WHITEHALL	OH		04/27/2017	4.900	1,832,017		3,340,000
6031	TRUCKEE	CA		07/06/2017	4.240	1,825,000	75,000	3,540,000
6032	SAN JOSE	CA		08/31/2017	4.000	1,100,000		4,350,000
6033	HOUSTON	TX		05/08/2017	4.570	2,000,000		3,650,000
6038	IRWINDALE	CA		08/07/2017	4.510	1,165,000		2,040,000
6039	MARICOPA	AZ		06/09/2017	4.910	1,750,000		2,950,000
6040	CINCINNATI	OH		06/23/2017	4.400	2,750,000		8,770,000
6041	KEIZER	OR		05/25/2017	4.500	4,750,000	150,000	8,500,000
6042	SUGAR LAND	TX		06/16/2017	5.120	1,990,560		3,750,000
6043	TULSA	OK		06/23/2017	4.610	1,200,000		2,180,000
6044	CONWAY	AR		06/22/2017	4.610	1,300,000		2,219,000
6046	COLLEGE PARK	GA		05/30/2017	4.640	2,600,000		8,900,000
6047	NIPOMO	CA		06/14/2017	4.600	2,375,000		4,800,000
6048	SALINAS	CA		06/09/2017	4.910	300,000		1,150,000
6049	BOISE	ID		06/01/2017	4.540	3,700,000		5,690,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
6050	SANTA MONICA	CA		06/05/2017	4.590	4,400,000		11,650,000
6051	SANTA MONICA	CA		06/08/2017	4.590	7,800,000		19,400,000
6052	LOS ANGELES	CA		06/05/2017	4.590	5,900,000		14,730,000
6053	SAN LUIS OBISPO	CA		06/14/2017	4.600	2,275,000		5,000,000
6054	PORTLAND	OR		08/03/2017	4.800	1,750,000		3,600,000
6055	DUNEDIN	FL		06/05/2017	4.560	930,000		20,000,000
6058	GRAHAM	WA		07/20/2017	4.690	3,480,000		7,000,000
6059	SACRAMENTO	CA		06/05/2017	4.720	2,200,000		6,780,000
6061	FOUNTAIN VALLEY	CA		06/07/2017	4.710	1,100,000		2,700,000
6063	SIOUX FALLS	SD		06/23/2017	4.380	1,500,000		5,400,000
6066	LYNNWOOD	WA		06/06/2017	4.450	1,900,000		3,560,000
6071	JACKSONVILLE	FL		08/18/2017	4.250	6,000,000		14,390,000
6075	DEER PARK	TX		06/16/2017	4.660	1,650,000		2,570,000
6077	LEMOORE	CA		06/28/2017	4.400	5,325,000		8,100,000
6078	CALEXICO	CA		06/08/2017	4.400	3,000,000		8,000,000
6080	SAN DIEGO	CA		06/21/2017	4.350	8,500,000		15,130,000
6084	SEATTLE	WA		06/15/2017	4.230	3,600,000		6,275,000
6086	DELAWARE	OH		08/31/2017	4.430	4,000,000		6,350,000
6088	MESA	AZ		06/09/2017	4.430	1,650,000		2,500,000
6089	DUBLIN	CA		06/01/2017	4.390	1,300,000		6,150,000
6090	BIG RAPIDS	MI		08/01/2017	4.580	1,500,000		3,795,000
6091	HAZARD	KY		07/07/2017	4.490	22,550,000		42,400,000
6092	BURLINGTON	WA		06/09/2017	4.480	1,850,000		3,700,000
6094	CHAMPAIGN	IL		06/22/2017	4.710	800,000		1,650,000
6095	TUCSON	AZ		06/29/2017	4.270	1,494,200		3,235,000
6096	OKLAHOMA CITY	OK		05/31/2017	4.270	1,850,000		3,800,000
6098	PEMBROKE PINES	FL		08/16/2017	4.500	1,800,000		3,150,000
6099	LITTLETON	CO		06/30/2017	4.950	4,500,000		7,700,000
6100	COLUMBUS	OH		07/13/2017	4.850	1,380,000		3,700,000
6101	MILWAUKEE	WI		09/05/2017	4.420	2,000,000		3,400,000
6104	VAN NUYS	CA		06/30/2017	4.110	1,700,000		3,860,000
6105	FARMINGTON HILLS	MI		07/06/2017	5.050	3,500,000		7,100,000
6110	MOUNT VERNON	OH		07/14/2017	4.490	2,500,000		3,800,000
6111	COLUMBUS	GA		09/08/2017	4.480	1,500,000		2,400,000
6114	LAS VEGAS	NV		07/24/2017	4.420	1,875,000		4,100,000
6115	LAS VEGAS	NV		07/24/2017	4.420	4,000,000		8,750,000
6116	GLENDALE	AZ		06/01/2017	4.110	7,300,000		14,035,000
6117	LAWRENCE	KS		08/04/2017	4.750	1,725,000		5,600,000
6118	CASPER	WY		07/26/2017	4.440	6,300,000		10,180,000
6119	WINTER SPRINGS	FL		08/11/2017	4.300	2,500,000		25,500,000
6122	INDIANAPOLIS	IN		08/21/2017	4.700	5,600,000		17,440,000
6126	AVON	OH		08/16/2017	4.690	2,700,000		4,270,000
6128	MILWAUKEE	WI		08/01/2017	4.590	7,525,000		11,910,000
6131	SAN DIEGO	CA		10/03/2017	4.400	4,000,000		8,530,000
6133	FAIRBURN	GA		09/08/2017	4.350	3,100,000		5,000,000
6135	KYLE	TX		08/15/2017	4.410	1,300,000	210,000	2,710,000
6137	IRVINE	CA		07/07/2017	4.720	2,405,600		4,815,000
6138	ALBUQUERQUE	NM		08/04/2017	4.280	2,950,000		4,810,000
6139	CENTERVILLE	OH		08/09/2017	4.580	2,400,000		4,190,000
6140	FORT WAYNE	IN		08/09/2017	4.580	1,550,000		2,630,000
6149	OREGON CITY	OR		08/01/2017	4.450	3,400,000		5,450,000
6150	OREGON CITY	OR		08/01/2017	4.450	2,420,000		3,800,000
6152	WALNUT CREEK	CA		09/05/2017	4.720	850,000		4,550,000
6153	BELLFLOWER	CA		08/09/2017	4.490	1,000,000		1,990,000
6155	SAN DIEGO	CA		08/08/2017	4.250	2,000,000		4,950,000
6158	COLUMBUS	OH		08/21/2017	4.310	3,500,000		5,400,000
6162	LATHROP	CA		08/15/2017	4.430	1,400,000		4,030,000
6163	KAYSVILLE	UT		08/17/2017	4.240	4,950,000		7,700,000
6165	MAPLE HEIGHTS	OH		09/22/2017	4.500	1,500,000		3,260,000
6166	VICTORVILLE	CA		08/30/2017	4.630	4,750,000		10,400,000
6167	EMERYVILLE	CA		09/11/2017	4.190	3,700,000		8,800,000
6169	SAN DIEGO	CA		09/14/2017	4.710	1,000,000		7,350,000
6171	RALEIGH	NC		08/22/2017	4.540	1,720,000		4,460,000
6172	BASTROP	TX		09/13/2017	4.430	2,900,000		5,200,000
6173	TAMPA	FL		08/23/2017	4.490	2,800,000		39,500,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
6178	SAN ANTONIO	TX		09/01/2017	4.260	1,850,000		3,200,000
6181	EAST LOS ANGELES	CA		08/31/2017	4.410	1,300,000		3,450,000
6184	CATHEDRAL CITY	CA		09/13/2017	4.520	2,760,000		4,600,000
6185	CULLMAN	AL		07/07/2017	4.490	4,450,000		8,360,000
6187	TWIN FALLS	ID		08/31/2017	4.320	7,600,000		13,700,000
6189	RICHMOND	VA		08/01/2017	4.630	2,210,000		3,800,000
6192	NEW LENOX	IL		08/21/2017	4.860	1,150,000		1,940,000
6194	LAKELAND	FL		08/21/2017	4.470	1,100,000		3,000,000
6195	ORLANDO	FL		08/21/2017	4.470	1,000,000		2,000,000
6196	CASTROVILLE	CA		08/31/2017	4.480	2,275,000		5,670,000
6197	OREGON	OH		10/27/2017	4.250	575,000		975,000
6198	MARION	IN		10/27/2017	4.250	1,100,000		2,500,000
6199	BIRMINGHAM	AL		10/27/2017	4.250	1,100,000		2,050,000
6200	INDIANAPOLIS	IN		10/27/2017	4.250	725,000		1,330,000
6201	REYNOLDSBURG	OH		10/27/2017	4.250	800,000		1,500,000
6203	FLINT	MI		12/01/2017	7.500	290,502		4,300,000
6205	SAN FRANCISCO	CA		09/15/2017	4.490	1,500,000		6,400,000
6210	WOODSTOCK	GA		11/16/2017	4.950	1,056,000		2,750,000
6211	KISSIMMEE	FL		09/25/2017	5.020	700,000		1,960,000
6212	WINTER PARK	FL		09/26/2017	4.750	2,400,000		4,500,000
6213	RIFLE	CO		09/21/2017	4.680	1,050,000		1,930,000
6219	SANTA FE SPRINGS	CA		10/13/2017	4.560	725,000		1,240,000
6221	HOUSTON	TX		10/11/2017	4.400	3,635,000		8,110,000
6222	HOUSTON	TX		09/28/2017	4.450	1,000,000		9,100,000
6224	ERIE	PA		09/21/2017	4.500	5,000,000		11,000,000
6226	AMHERST	NY		10/02/2017	4.840	1,000,000		1,700,000
6233	MOUNT PROSPECT	IL		10/19/2017	4.610	2,520,000		4,230,000
6234	OAKLAND	CA		10/25/2017	4.450	1,025,000		2,600,000
6237	SOLON	OH		10/12/2017	4.450	1,700,000		3,250,000
6240	LAHAINA	HI		11/16/2017	4.550	11,400,000		36,000,000
6242	SAN CLEMENTE	CA		09/29/2017	4.560	3,000,000		6,000,000
6244	NAMPA	ID		09/29/2017	4.660	3,155,000		6,800,000
6246	ROCHESTER	NY		11/08/2017	4.520	2,100,000		4,650,000
6248	ROSEVILLE	CA		11/13/2017	4.500	2,400,000		4,000,000
6249	SACRAMENTO	CA		11/13/2017	4.500	2,100,000		4,000,000
6250	STERLING HEIGHTS	MI		10/02/2017	4.200	2,950,000		4,410,000
6251	WAYNESBORO	VA		10/20/2017	4.410	1,850,000		5,800,000
6253	BREA	CA		09/22/2017	4.400	2,675,000		5,650,000
6255	NEW BRAUNFELS	TX		11/14/2017	4.600	1,950,000		4,000,000
6256	MCALLEN	TX		10/18/2017	4.770	2,300,000		4,230,000
6258	VERNON	CA		10/05/2017	4.290	1,500,000		5,200,000
6260	ALPHARETTA	GA		10/24/2017	4.320	2,849,700		5,000,000
6261	ATLANTA	GA		10/24/2017	4.320	4,920,000		9,175,000
6263	WOODLAND HILLS	CA		11/01/2017	4.300	3,200,000		7,400,000
6264	PHOENIXVILLE	PA		10/20/2017	4.370	2,500,000		5,200,000
6266	SIMI VALLEY	CA		11/03/2017	4.330	5,300,000		9,900,000
6267	PARKLAND	FL		12/20/2017	4.560	2,520,000		5,800,000
6269	NEW ORLEANS	LA		11/17/2017	4.160	7,725,000		15,200,000
6273	PLANT CITY	FL		12/20/2017	4.680	4,900,000		8,680,000
6277	MIAMI	FL		11/10/2017	4.420	3,150,000		6,125,000
6278	BATAVIA	NY		12/21/2017	4.600	4,050,000		6,240,000
6279	LAS VEGAS	NV		12/01/2017	4.400	6,815,000		14,180,000
6280	CONCORD	CA		10/31/2017	4.670	1,550,000		3,100,000
6282	CHICAGO	IL		11/09/2017	4.400	6,705,000		16,130,000
6283	SAINT LOUIS	MO		10/13/2017	4.210	5,980,000		10,750,000
6284	SANTA YNEZ	CA		12/11/2017	4.300	1,000,000		3,800,000
6285	GARDENA	CA		10/26/2017	3.850	1,500,000		3,310,000
6287	PORTLAND	OR		10/23/2017	4.270	1,400,000		7,300,000
6291	PARK CITY	UT		12/12/2017	4.510	3,500,000		10,500,000
6293	SOUTH FULTON	TN		12/29/2017	4.480	9,740,000		14,900,000
6294	WHITESVILLE	KY		12/29/2017	4.480	18,657,000		31,145,000
6297	FRESNO	CA		11/02/2017	4.270	2,000,000		3,250,000
6301	PORTLAND	OR		11/21/2017	4.290	1,250,000		2,910,000
6303	EL SEGUNDO	CA		11/14/2017	4.400	4,100,000		8,800,000
6304	MILWAUKEE	WI		10/18/2017	4.360	7,500,000		11,710,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
6306	OREGON CITY	OR		12/20/2017	4.070	4,980,000		10,510,000
6309	BARSTOW	CA		11/21/2017	4.450	1,200,000		3,050,000
6310	GRAND PRAIRIE	TX		10/26/2017	4.300	910,000		2,100,000
6313	LAWRENCEVILLE	NJ		11/15/2017	4.340	1,630,000		3,300,000
6314	SANTA CLARITA	CA		11/22/2017	4.400	2,200,000		4,410,000
6316	NORTH CANTON	OH		12/01/2017	4.490	3,350,000		5,580,000
6321	LOS ANGELES	CA		12/19/2017	4.310	3,300,000		8,500,000
6322	SAN DIEGO	CA		11/20/2017	4.140	4,000,000		7,400,000
6323	ST LOUIS	MO		12/08/2017	4.490	1,300,000		2,570,000
6324	SPRINGVILLE	NY		12/18/2017	4.460	1,450,000		2,500,000
6327	WARNER ROBINS	GA		11/10/2017	4.240	2,140,000		3,400,000
6330	BOSSIER CITY	LA		12/27/2017	4.400	2,975,000		4,820,000
6333	PLANO	TX		12/19/2017	4.350	4,800,000		9,750,000
6335	LITTLETON	CO		11/22/2017	4.680	3,000,000		12,050,000
6336	TURLOCK	CA		12/18/2017	4.390	3,400,000		7,000,000
6337	MORGAN HILL	CA		11/07/2017	4.110	3,300,000		5,950,000
6343	GREENVILLE	SC		11/30/2017	4.620	2,850,000		7,400,000
6344	CRANSTON	RI		12/15/2017	4.320	2,115,000		7,875,000
6348	SOUTH LAKE TAHOE	CA		12/20/2017	4.600	1,575,000		3,700,000
6349	DALLAS	TX		12/21/2017	4.220	10,000,000		17,100,000
6356	CORONA	CA		12/13/2017	4.350	2,550,000		9,200,000
6359	CINCINNATI	OH		12/28/2017	5.760	3,960,000		7,700,000
6360	PFLUGERVILLE	TX		12/29/2017	4.500	3,150,000		5,650,000
6362	SACREMENTO	CA		12/28/2017	4.420	4,400,000		7,000,000
6363	STATELINE	NV		12/13/2017	4.390	2,000,000		4,270,000
6374	AURORA	CO		12/15/2017	4.210	940,000		4,420,000
6376	SYLVAN LAKE	MI		12/27/2017	4.290	3,150,000		4,900,000
6384	RANCHO CUCAMONGA	CA		12/13/2017	4.690	2,600,000		8,000,000
6385	MIDLAND	TX		12/20/2017	4.330	11,500,000		17,375,000
6386	KENTWOOD	MI		12/29/2017	4.660	7,158,802		21,660,000
6391	BRENTWOOD	CA		12/21/2017	4.300	4,100,000		6,850,000
6395	WINTERVILLE	NC		12/14/2017	4.730	1,300,000		2,675,000
6398	CHANDLER	AZ		12/22/2017	4.310	1,250,000		2,420,000
6399	LEXINGTON	NC		12/29/2017	4.580	17,250,000		27,400,000
6400	TRIANGLE	VA		12/27/2017	4.410	4,950,000		7,900,000
6405	GRESHAM	OR		12/29/2017	4.480	1,000,000		2,000,000
6419	CITY OF INDUSTRY	CA		12/28/2017	4.530	2,745,000		6,940,000
6420	CITY OF INDUSTRY	CA		12/28/2017	4.530	7,500,000		15,300,000
6421	CITY OF INDUSTRY	CA		12/28/2017	4.530	1,905,000		3,190,000
6422	CITY OF INDUSTRY	CA		12/28/2017	4.530	1,425,000		3,300,000
6423	CITY OF INDUSTRY	CA		12/28/2017	4.530	1,355,000		3,300,000
6424	CITY OF INDUSTRY	CA		12/28/2017	4.530	1,070,000		2,650,000
6426	NAMPA	ID		12/28/2017	4.610	5,000,000		7,750,000
0599999. Mortgages in good standing - Commercial mortgages-all other						966,854,181	13,660,000	2,262,303,000
0899999. Total Mortgages in good standing						966,854,181	13,660,000	2,262,303,000
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						966,854,181	13,660,000	2,262,303,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0920	CLOVIS	CA		05/28/1998	02/21/2017	92,065								92,065			
1352	SAN ANTONIO	TX		02/10/2003	03/23/2017	365,073								365,073			
1378	LOS ANGELES	CA		04/24/2003	10/05/2017	254,896								254,896			
1379	FRESNO	CA		06/30/2003	02/03/2017	140,691								140,691			
1386	RANCHO CUCAMONGA	CA		05/29/2003	06/07/2017	615,390								615,390			
1433	TURLOCK	CA		07/30/1997	05/01/2017	309,590								309,590			
1434	TURLOCK	CA		08/14/2000	05/01/2017	52,628								52,628			
1491	BELLEVUE	NE		01/20/2005	12/15/2017	484,331								484,331			
1497	SAN DIEGO	CA		04/04/2005	06/26/2017	1,791,828								1,791,828			
1580	TROUTDALE	OR		02/23/2006	10/05/2017	1,135,879								1,135,879			
1621	LOCUST GROVE	GA		07/10/2006	05/26/2017	928,163								928,163			
1651	CENTERVILLE	UT		01/30/2007	01/26/2017	1,484,566								1,484,566			
1659	COLTON	CA		04/06/2007	03/28/2017	28,689								28,689			
1670	FRESNO	CA		05/02/2007	05/23/2017	2,729,505								2,729,505			
1673	CAMPBELL	CA		07/02/2007	06/30/2017	4,160,521								4,160,521			
1678	FORT WORTH	TX		08/10/2007	08/23/2017	739,585								739,585			
1682	CENTENNIAL	CO		08/20/2007	09/01/2017	1,359,521								1,359,521			
1683	MANTECA	CA		07/23/2007	05/03/2017	950,510								950,510			
1685	PORTLAND	OR		07/20/2007	06/30/2017	858,933								858,933			
1688	OLYMPIA	WA		08/31/2007	09/01/2017	945,342								945,342			
1691	DANVILLE	CA		08/30/2007	08/30/2017	74,889								74,889			
1700	VENICE	CA		09/20/2007	03/20/2017	658,711								658,711			
1701	VENICE	CA		09/20/2007	03/20/2017	2,454,437								2,454,437			
1702	SANTA MONICA	CA		09/20/2007	03/21/2017	1,937,760								1,937,760			
1703	SANTA MONICA	CA		09/20/2007	03/20/2017	1,291,840								1,291,840			
1707	CLACKAMAS	OR		09/24/2007	10/02/2017	1,637,681								1,637,681			
1709	SAN JOSE	CA		08/30/2007	08/31/2017	870,471								870,471			
1712	MODESTO	CA		10/11/2007	12/05/2017	1,744,909								1,744,909			
1716	CENTENNIAL	CO		11/14/2007	12/01/2017	1,511,362								1,511,362			
1717	SACRAMENTO	CA		09/26/2007	02/09/2017	716,349								716,349			
1720	THOUSAND OAKS	CA		11/15/2007	09/01/2017	1,387,629								1,387,629			
1729	PORTLAND	OR		10/24/2007	08/03/2017	1,403,675								1,403,675			
1730	CITY OF INDUSTRY	CA		10/15/2007	08/31/2017	1,323,575								1,323,575			
1731	HOUSTON	TX		11/01/2007	05/30/2017	60,925								60,925			
1734	CANTON TOWNSHIP	MI		11/14/2007	12/01/2017	820,290								820,290			
1735	SHELBY TOWNSHIP	MI		11/20/2007	12/01/2017	682,428								682,428			
1736	PEARSALL	TX		11/14/2007	12/01/2017	603,167								603,167			
1738	CLEARWATER	FL		12/14/2007	02/06/2017	1,798,234								1,798,234			
1741	HOUSTON	TX		12/03/2007	09/05/2017	1,202,068								1,202,068			
1747	PHOENIX	AZ		12/27/2007	11/27/2017	1,513,487								1,513,487			
1748	OMAHA	NE		01/28/2008	12/01/2017	980,362								980,362			
1752	JACKSONVILLE	FL		01/03/2008	12/12/2017	801,018								801,018			
1754	ORLANDO	FL		02/05/2008	09/28/2017	794,223								794,223			
1784	PHOENIX	AZ		05/19/2008	04/07/2017	2,210,607								2,210,607			
1787	SPRINGFIELD	OH		06/16/2008	06/02/2017	624,025								624,025			
1789	MORGAN HILL	CA		06/30/2008	09/20/2017	820,038								820,038			
1790	CENTREVILLE	IL		06/30/2008	05/12/2017	3,266,604								3,266,604			
1791	TURLOCK	CA		06/25/2008	12/18/2017	2,564,309								2,564,309			
1797	GRAHAM	WA		06/24/2008	07/20/2017	3,260,597								3,260,597			
1816	PORTLAND	OR		10/24/2008	11/21/2017	745,419								745,419			
1825	VANCOUVER	WA		12/02/2008	09/05/2017	1,882,440								1,882,440			
1827	DANBURY	CT		10/14/2008	08/31/2017	2,986,342								2,986,342			
1833	ROYAL OAK	MI		11/21/2008	10/04/2017	1,110,571								1,110,571			
1838	LOS ANGELES	CA		01/30/2009	12/19/2017	3,209,821								3,209,821			
1846	LOS ANGELES	CA		02/26/2009	06/05/2017	2,089,206								2,089,206			
1847	MARINA DEL RAY	CA		02/26/2009	08/11/2017	1,522,819								1,522,819			
1848	SANTA MONICA	CA		01/29/2009	06/08/2017	1,822,664								1,822,664			
1849	SANTA MONICA	CA		01/29/2009	06/05/2017	1,084,875								1,084,875			
1850	SANTA CLARA	CA		02/03/2009	01/12/2017	2,939,769								2,939,769			
1853	BURLINGAME	CA		02/03/2009	06/09/2017	3,008,245								3,008,245			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1871	HOUSTON	TX		05/27/2009	10/11/2017	2,692,016								2,692,016			
1898	SIOUX FALLS	SD		09/11/2009	06/23/2017	1,508,060								1,508,060			
1921	WARREN	MI		11/04/2009	10/27/2017	141,857								141,857			
1968	TAYLOR	MI		04/13/2010	05/25/2017	1,971,628								1,971,628			
1991	BURBANK	CA		04/29/2010	05/01/2017	2,003,214								2,003,214			
2002	RICHMOND	VA		05/19/2010	05/18/2017	3,231,597								3,231,597			
2003	VIRGINIA BEACH	VA		05/19/2010	05/18/2017	2,423,649								2,423,649			
2055	SALT LAKE CITY	UT		10/27/2010	09/25/2017	2,046,926								2,046,926			
2086	SANTA MONICA	CA		09/27/2010	10/02/2017	1,965,467								1,965,467			
2097	WINSTON-SALEM	NC		10/20/2010	06/08/2017	2,282,081								2,282,081			
2101	FRANKLIN PARK	IL		09/30/2010	09/29/2017	2,601,665								2,601,665			
2102	CHICAGO	IL		09/30/2010	09/29/2017	2,168,083								2,168,083			
2113	SAN FRANCISCO	CA		12/17/2010	11/01/2017	2,048,429								2,048,429			
2160	RENO	NV		12/22/2010	05/25/2017	1,582,473								1,582,473			
2181	SALEM	OR		01/25/2011	11/24/2017	1,051,343								1,051,343			
2196	SAN MATEO	CA		01/20/2011	04/10/2017	7,101,944								7,101,944			
2203	FARMINGTON HILLS	MI		03/17/2011	07/06/2017	3,054,473								3,054,473			
2204	NEW YORK	NY		12/30/2010	10/05/2017	4,564,998								4,564,998			
2230	PORTLAND	OR		02/18/2011	08/15/2017	1,350,219								1,350,219			
2325	OAKLAND	CA		07/06/2011	12/28/2017	2,882,128								2,882,128			
2332	THE WOODLANDS	TX		06/23/2011	04/03/2017	306,862								306,862			
2357	LYNWOOD	CA		06/21/2011	09/01/2017	2,046,610								2,046,610			
2427	HOUSTON	TX		09/15/2011	03/28/2017	4,231,245								4,231,245			
2479	SANTA MONICA	CA		11/28/2011	11/07/2017	2,367,277								2,367,277			
2484	GASTONIA	NC		11/07/2011	03/31/2017	2,946,752								2,946,752			
2500	AUSTIN	TX		11/17/2011	03/15/2017	4,318,463								4,318,463			
2501	HELOTES	TX		12/12/2011	09/13/2017	4,214,118								4,214,118			
3009	LAWRENCE	KS		12/15/2011	08/04/2017	1,739,201								1,739,201			
3043	HAUPPAUGE	NY		01/24/2012	12/19/2017	1,516,987								1,516,987			
3127	ALTADENA	CA		07/31/2012	05/18/2017	2,921,185								2,921,185			
3156	ORLANDO	FL		03/30/2012	04/25/2017	4,479,852								4,479,852			
3188	COLLEGE STATION	TX		04/20/2012	04/27/2017	4,212,224								4,212,224			
3200	LOS ANGELES	CA		06/07/2012	04/13/2017	1,807,671								1,807,671			
3202	HAZEL CREST	IL		10/23/2012	10/31/2017	1,707,540								1,707,540			
3205	SAN DIEGO	CA		05/03/2012	06/21/2017	5,346,127								5,346,127			
3254	HALF MOON BAY	CA		05/30/2012	04/07/2017	3,612,674								3,612,674			
3255	MIRA LOMA	CA		06/13/2012	12/15/2017	3,147,187								3,147,187			
3496	UKIAH	CA		12/19/2012	04/06/2017	2,039,404								2,039,404			
3544	SPRINGDALE	OH		05/31/2013	12/28/2017	3,989,984								3,989,984			
3556	OAKLAND	CA		01/29/2013	06/01/2017	2,131,102								2,131,102			
3696	DENVER	CO		06/07/2013	06/30/2017	2,603,855								2,603,855			
3742	KIRKLAND	WA		05/30/2013	02/01/2017	8,476,264								8,476,264			
3865	FRESNO	CA		08/26/2013	08/24/2017	886,702								886,702	175,000		175,000
3871	THOUSAND OAKS	CA		08/08/2013	11/28/2017	2,400,000								2,400,000			
3894	HOUSTON	TX		10/30/2013	09/01/2017	3,900,075								3,900,075			
3940	TUPELO	MS		09/06/2013	06/30/2017	720,800								720,800			
3941	TUPELO	MS		09/06/2013	06/30/2017	585,928								585,928			
3942	COLUMBUS	MS		09/06/2013	06/30/2017	785,912								785,912			
3952	PLAINWELL	MI		10/22/2013	04/19/2017	1,896,977								1,896,977			
3953	PAW PAW	MI		10/22/2013	01/26/2017	901,685								901,685			
4016	SUGAR LAND	TX		11/26/2013	06/16/2017	1,801,712								1,801,712			
4072	SEATTLE	WA		12/24/2013	12/12/2017	3,549,983								3,549,983			
4073	FLOWER MOUND	TX		12/20/2013	11/13/2017	4,569,253								4,569,253			
4089	TEMPE	AZ		05/20/2014	10/13/2017	2,354,797								2,354,797			
4220	ROMULUS	MI		08/11/2014	05/25/2017	1,300,318								1,300,318			
4276	WINTER PARK	FL		07/10/2014	07/12/2017	2,685,436								2,685,436			
4317	PANAMA CITY	FL		07/11/2014	08/18/2017	1,559,517								1,559,517			
4324	LONG BEACH	CA		07/09/2014	07/03/2017	2,405,612								2,405,612			
4559	LAHAINA	HI		11/26/2014	11/16/2017	11,425,636								11,425,636			
4640	COLORADO SPRINGS	CO		03/13/2015	07/27/2017	2,298,651								2,298,651			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4756	ARLETA	CA		04/13/2015	09/26/2017	1,105,507								1,105,507			
4875	LAS VEGAS	NV		07/08/2015	09/29/2017	4,346,114								4,346,114			
4991	SAN DIEGO	CA		07/30/2015	03/13/2017	2,907,147								2,907,147			
5156	NEWTON	NC		11/30/2015	05/19/2017	1,540,250								1,540,250			
0199999. Mortgages closed by repayment						255,608,393								255,608,393		175,000	175,000
0830	TACOMA	WA		05/20/1997		205,976								35,252			
0931	LAGUNA NIGUEL	CA		10/06/1998		147,933								80,348			
0963	CHATSWORTH	CA		10/20/1998		303,259								160,660			
0964	PACOIMA	CA		10/20/1998		191,410								101,481			
0980	LAKEWOOD	CA		02/22/1999		95,237								38,300			
1061	PLEASANTON	CA		09/20/1999		181,061								64,633			
1071	LITTLETON	CO		11/09/1999		409,053								39,305			
1096	FRESNO	CA		01/28/2000		256,812								74,431			
1122	GULFPORT	MS		05/16/2000		546,713								140,138			
1192	LOUISVILLE	KY		05/18/2001		446,778								86,896			
1202	BELLEVUE	WA		05/31/2001		688,497								138,411			
1209	OXNARD	CA		06/14/2001		197,384								37,423			
1210	OXNARD	CA		06/14/2001		198,564								37,630			
1215	N HIGHLANDS	CA		06/28/2001		148,784								82,272			
1223	WESTMINSTER	CO		07/25/2001		420,136								78,018			
1247	TARZANA	CA		12/18/2001		541,758								92,378			
1282	SIGNAL HILL	CA		04/04/2002		366,936								60,732			
1295	CERRITOS	CA		05/09/2002		551,653								87,305			
1313	COLUMBIA	SC		09/05/2002		2,825,206								1,394,810			
1318	LOGAN	UT		09/17/2002		425,842								63,701			
1340	FEDERAL WAY	WA		12/17/2002		1,109,114								228,568			
1345	FRESNO	CA		04/04/2003		293,966								68,756			
1358	ANAHEIM	CA		03/27/2003		90,525								72,040			
1367	MESA	AZ		05/06/2003		560,056								73,126			
1372	TUALATIN	OR		04/29/2003		1,097,093								73,486			
1401	POMONA	CA		08/18/2003		2,641,933								164,668			
1406	TUSTIN	CA		08/28/2003		270,425								33,781			
1410	RENTON	WA		09/24/2003		2,568,996								329,006			
1417	OREM	UT		10/16/2003		1,235,616								146,965			
1423	SEATTLE	WA		03/26/2004		334,563								37,161			
1436	LAGUNA BEACH	CA		12/29/2003		653,596								40,789			
1437	PROVO	UT		12/29/2003		668,183								80,047			
1445	OREM	UT		02/11/2004		1,262,869								144,469			
1454	SAN DIEGO	CA		05/11/2004		166,549								61,459			
1464	VANCOUVER	WA		07/15/2004		593,960								220,656			
1469	PHOENIX	AZ		07/29/2004		101,319								92,645			
1472	REDONDO BEACH	CA		08/30/2004		392,020								33,571			
1480	TACOMA	WA		10/28/2004		710,138								71,698			
1482	PASADENA	CA		11/10/2004		645,527								68,604			
1483	KENT	WA		11/03/2004		269,355								87,494			
1488	FRESNO	CA		12/28/2004		1,672,390								87,501			
1502	VERADALE	WA		05/03/2005		647,945								33,407			
1504	LITTLETON	CO		05/05/2005		409,252								38,524			
1511	TUCSON	AZ		05/26/2005		2,039,619								301,879			
1519	LOS ANGELES	CA		06/23/2005		793,773								42,286			
1520	LOS ANGELES	CA		06/23/2005		564,491								30,072			
1522	YAKIMA	WA		07/15/2005		974,094								58,747			
1524	BEND	OR		06/23/2005		565,155								55,526			
1535	LAS VEGAS	NV		07/06/2005		423,538								40,946			
1537	OAK HILL	WV		08/02/2005		1,250,103								343,770			
1539	GLENDALE	AZ		10/17/2005		436,644								102,345			
1540	SACRAMENTO	CA		03/14/2003		1,001,478								152,710			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
1542	SEATTLE	WA		02/26/2002		563,541								92,551			
1545	FOLSOM	CA		01/18/2006		505,261								109,964			
1548	CITY OF INDUSTRY	CA		09/01/2005		1,171,185								61,371			
1550	CHANDLER	AZ		09/29/2005		627,017								30,795			
1552	TUCSON	AZ		10/14/2005		1,880,875								352,644			
1553	CASPER	WY		11/16/2005		295,075								26,085			
1558	CAMDEN	SC		11/10/2005		2,951,248								140,824			
1559	WAYNEVILLE	NC		04/14/2004		3,648,114								183,259			
1566	EVERETT	WA		01/06/2006		2,205,039								102,460			
1567	KENT	WA		12/02/2005		684,060								59,109			
1569	SUNNYVALE	CA		12/28/2005		727,251								34,602			
1582	BELLINGHAM	WA		04/18/2006		1,710,272								86,208			
1586	FRESNO	CA		03/13/2006		959,746								44,137			
1591	INDIANA	PA		04/27/2006		738,938								65,365			
1598	GRANADA HILLS	CA		04/19/2006		328,260								66,669			
1603	LAKE FOREST	CA		05/17/2006		899,385								90,357			
1616	ARCADIA	CA		05/27/2004		2,416,968								128,341			
1617	FRESNO	CA		06/27/2006		805,295								33,744			
1623	FRESNO	CA		09/13/2006		1,929,604								79,512			
1636	HEALDSBURG	CA		10/13/2006		1,523,666								203,832			
1638	CARROLLTON	TX		10/25/2006		252,940								45,128			
1640	BEVERLY HILLS	CA		10/23/2006		4,563,216								230,129			
1648	MEMPHIS	TN		02/08/2007		1,123,190								369,496			
1658	MALVERN	PA		04/11/2007		855,763								59,720			
1675	TULSA	OK		07/09/2007		1,698,026								65,970			
1687	OCALA	FL		08/15/2007		804,592								52,310			
1690	SALEM	OR		08/29/2007		861,614								32,468			
1696	FRESNO	CA		08/15/2007		1,744,754								69,844			
1697	VAN NUYS	CA		09/12/2007		1,110,883								73,113			
1704	LYNNWOOD	WA		09/11/2007		1,667,339								109,619			
1706	DANA POINT	CA		12/20/2007		1,185,434								32,676			
1713	BELFAIR	WA		09/21/2007		2,105,013								140,019			
1715	GARDNERVILLE	NV		10/04/2007		2,392,332								92,762			
1723	POMONA	CA		10/31/2007		1,537,403								99,905			
1725	ODESSA	TX		10/09/2007		1,120,066								41,458			
1726	COLLEGE STATION	TX		10/09/2007		1,210,072								44,574			
1733	BELL	CA		11/27/2007		1,186,640								167,758			
1739	REDWOOD CITY	CA		12/17/2007		4,292,873								154,688			
1742	ORLANDO	FL		01/28/2008		670,196								42,333			
1743	ORLANDO	FL		02/05/2008		1,754,349								111,168			
1749	ST MICHAEL	MN		04/15/2008		1,679,509								104,137			
1756	LAKE OSWEGO	OR		03/28/2008		1,635,122								102,483			
1757	OLYMPIA	WA		04/22/2008		3,829,124								88,539			
1760	MOUNTLAKE TERRACE	WA		05/01/2008		1,507,377								92,652			
1762	BOCA RATON	FL		04/07/2008		2,286,483								302,033			
1764	DEVENS	MA		03/14/2008		496,817								31,249			
1765	AUSTIN	TX		04/01/2008		2,973,817								110,715			
1766	LOWELL	AR		04/10/2008		1,411,028								51,845			
1768	BURNSVILLE	MN		04/11/2008		1,955,701								269,016			
1769	DILWORTH	MN		04/11/2008		1,460,279								200,857			
1770	SHAKOPEE	MN		04/25/2008		2,691,521								354,520			
1771	SPOKANE VALLEY	WA		04/25/2008		1,778,781								111,277			
1772	KENT	WA		04/23/2008		1,309,712								45,802			
1774	OKLAHOMA CITY	OK		04/23/2008		458,130								128,052			
1775	HILLSBORO	OR		05/13/2008		2,214,363								89,080			
1776	SAN JOSE	CA		05/16/2008		3,454,640								94,145			
1779	MORGAN HILL	CA		05/23/2008		445,790								12,603			
1785	TUCSON	AZ		05/15/2008		1,162,142								69,692			
1799	JACKSONVILLE	FL		08/01/2008		914,473								112,626			
1803	SALT LAKE CITY	UT		08/27/2008		835,580								27,185			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1806	GILROY	CA		09/19/2008		2,034,834								72,165			
1807	PHOENIX	AZ		09/11/2008		2,782,356								94,796			
1809	RANCHO CUCAMONGA	CA		10/02/2008		2,924,102								63,542			
1814	SPARKS	NV		08/27/2008		960,508								116,545			
1815	AUSTIN	TX		09/19/2008		4,841,780								163,800			
1820	KIRKLAND	WA		09/29/2008		866,857								288,672			
1821	SAN JOSE	CA		11/10/2008		3,283,612								281,899			
1824	COLLEGE PARK	GA		10/24/2008		1,648,561								92,255			
1828	COLORADO SPRINGS	CO		11/19/2008		1,955,906								40,679			
1831	MARION	IN		11/14/2008		1,759,802								57,037			
1835	CANOGA PARK	CA		11/25/2008		2,312,155								73,865			
1842	NOVI	MI		01/22/2009		1,651,230								92,256			
1844	GRAND PRAIRIE	TX		01/23/2009		962,909								50,350			
1859	FIFE	WA		04/17/2009		2,406,620								62,527			
1872	KAHULUI	HI		05/15/2009		1,578,177								77,414			
1883	PASADENA	TX		07/08/2009		3,061,584								60,290			
1895	KENT	WA		09/01/2009		858,602								227,830			
1902	VIENNA	VA		09/21/2009		5,440,885								144,564			
1904	ATLANTA	GA		08/31/2009		3,707,413								138,414			
1905	HOUSTON	TX		08/31/2009		3,490,062								678,341			
1922	BUFFALO	NY		12/08/2009		2,010,417								607,057			
1923	TONOWANDA	NY		12/11/2009		2,862,527								864,319			
1925	MARIETTA	GA		12/28/2009		2,250,449								62,052			
1928	COEUR D'ALENE	ID		12/03/2009		2,599,160								75,305			
1931	BALTIMORE	MD		12/28/2009		4,794,110								209,541			
1933	LOS ANGELES	CA		12/16/2009		1,615,391								44,774			
1934	DANA POINT	CA		11/20/2009		3,381,683								241,796			
1938	SNOHOMISH	WA		12/22/2009		1,041,557								29,875			
1939	SAN DIEGO	CA		12/17/2009		4,272,657								79,930			
1949	NEWNAN	GA		01/19/2010		792,003								39,078			
1950	RENO	NV		12/30/2009		2,169,225								62,324			
1951	RENO	NV		12/30/2009		3,036,915								87,254			
1952	SAN JOSE	CA		01/20/2010		1,650,564								47,319			
1955	MONTEREY PARK	CA		02/08/2010		8,564,669								231,621			
1956	SEATTLE	WA		02/11/2010		2,660,847								755,571			
1957	RIO RANCHO	NM		01/29/2010		1,726,153								51,296			
1961	PITTSBURG	CA		01/29/2010		1,754,581								122,937			
1962	KENT	WA		02/25/2010		1,314,182								36,111			
1964	FEDERAL WAY	WA		05/03/2010		2,948,171								81,713			
1965	RENO	NV		02/26/2010		1,819,491								49,746			
1966	RENO	NV		02/26/2010		767,243								20,980			
1969	LAS VEGAS	NV		04/12/2010		1,097,985								31,010			
1972	AUBURN	WA		03/23/2010		2,012,061								56,045			
1976	PEORIA	AZ		03/31/2010		268,367								107,737			
1978	RENTON	WA		03/12/2010		4,191,614								117,980			
1979	SAN DIEGO	CA		04/05/2010		2,183,589								198,571			
1980	THOUSAND OAKS	CA		04/26/2010		3,732,205								103,637			
1981	WINTER HAVEN	FL		03/31/2010		2,179,346								107,988			
1982	SAN DIEGO	CA		04/07/2010		1,461,790								46,657			
1983	SAN DIEGO	CA		04/07/2010		3,432,699								96,320			
1984	VERO BEACH	FL		04/07/2010		1,711,169								115,677			
1985	STUDIO CITY	CA		04/19/2010		892,459								41,051			
1987	SUNNYVALE	CA		05/04/2010		5,454,177								148,423			
1988	ADDISON	IL		06/25/2010		1,037,315								37,097			
1989	FLORISSANT	MO		06/25/2010		1,365,771								48,843			
1992	LEWIS CENTER	OH		05/05/2010		1,858,173								87,047			
1993	UPLAND	CA		06/01/2010		2,226,319								103,537			
1997	CARROLTON	TX		05/18/2010		5,191,753								239,723			
1998	KANSAS CITY	MO		04/30/2010		1,749,143								49,081			
1999	CARLSBAD	CA		04/26/2010		4,038,580								110,715			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
2004	LOS ANGELES	CA		06/30/2010		3,784,504								103,315			
2006	LAS VEGAS	NV		05/05/2010		4,776,238								133,050			
2007	RIVERSIDE	CA		07/29/2010		2,244,920								102,106			
2008	MANHATTAN BEACH	CA		06/16/2010		3,289,591								144,961			
2010	PEARLAND	TX		07/30/2010		1,799,508								81,241			
2014	TORRANCE	CA		07/26/2010		628,564								54,834			
2015	SAN DIEGO	CA		06/21/2010		882,557								42,100			
2016	SAN JOSE	CA		05/24/2010		1,082,169								296,717			
2017	LOS ANGELES	CA		05/26/2010		877,060								24,320			
2021	DRIGGS	ID		06/22/2010		880,512								23,973			
2022	CLOVIS	CA		06/29/2010		2,367,708								66,107			
2024	LANCASTER	CA		07/01/2010		870,145								222,682			
2025	SOUTH JORDAN	UT		07/01/2010		1,558,103								72,808			
2027	LITTLETON	CO		06/01/2010		1,050,483								29,463			
2030	DENVER	CO		07/28/2010		3,275,706								147,229			
2031	SUNRISE	FL		07/01/2010		1,387,084								122,538			
2033	REDWOOD CITY	CA		06/01/2010		2,185,776								101,667			
2038	MYRTLE BEACH	SC		09/14/2010		3,546,948								77,352			
2039	MYRTLE BEACH	SC		09/14/2010		6,869,523								149,784			
2040	MYRTLE BEACH	SC		09/14/2010		7,273,563								158,605			
2041	MERIDIAN	ID		08/12/2010		1,036,121								97,064			
2043	FEDERAL WAY	WA		07/22/2010		3,772,024								105,685			
2045	DAYTONA BEACH	FL		07/13/2010		3,511,893								97,874			
2046	GENEVA	IL		07/30/2010		4,583,281								164,726			
2047	SANTA MARIA	CA		08/17/2010		882,307								23,971			
2050	LOS ANGELES	CA		06/30/2010		2,365,625								66,404			
2051	SAN JOSE	CA		10/21/2010		1,551,288								29,406			
2053	TAMPA	FL		08/02/2010		3,460,450								159,992			
2054	WESTLAKE VILLAGE	CA		09/13/2010		1,755,166								75,563			
2056	DEER PARK	IL		07/21/2010		1,057,180								28,837			
2057	MYRTLE BEACH	SC		09/24/2010		1,538,933								133,952			
2058	LITTLE RIVER	SC		09/30/2010		1,189,159								103,512			
2060	HOUSTON	TX		09/01/2010		2,460,193								68,631			
2065	SAN ANTONIO	TX		09/08/2010		4,036,709								178,828			
2066	SAN ANTONIO	TX		09/08/2010		784,082								186,185			
2067	ROCKWALL	TX		09/27/2010		1,282,817								23,749			
2069	ALLEN	TX		09/01/2010		994,109								101,886			
2070	GREENVILLE	SC		07/30/2010		3,033,705								142,575			
2071	MAGNOLIA	TX		09/15/2010		1,461,623								53,878			
2072	DULUTH	GA		10/04/2010		1,220,121								56,662			
2075	EAST ELMHURST	NY		12/08/2010		4,857,299								134,656			
2076	EAST LANSING	MI		11/03/2010		3,421,427								159,770			
2078	SEATTLE	WA		10/15/2010		2,716,915								400,117			
2080	SAN FRANCISCO	CA		11/23/2010		1,368,816								26,755			
2081	SUMMERFIELD	FL		11/17/2010		2,127,366								57,177			
2083	SANTA ROSA	CA		10/06/2010		2,149,998								60,591			
2084	ELK GROVE	CA		10/06/2010		6,116,871								176,943			
2088	ALBANY	OR		07/26/2010		1,774,678								181,524			
2092	SAN JOSE	CA		09/23/2010		3,606,879								105,845			
2095	HURST	TX		09/20/2010		958,209								44,831			
2098	STOCKTON	CA		10/19/2010		1,514,183								130,232			
2099	FORT MEYERS	FL		09/17/2010		525,756								45,587			
2100	CINCINATTI	OH		12/01/2010		6,333,053								546,248			
2103	SAN MATEO	CA		09/02/2010		4,912,705								138,258			
2104	CARROLLTON	TX		09/30/2010		1,304,229								61,556			
2105	TEMPE	AZ		10/07/2010		2,032,614								95,100			
2111	SAN DIEGO	CA		11/16/2010		1,744,425								51,935			
2118	HOUSTON	TX		11/01/2010		6,962,068								328,106			
2119	HOUSTON	TX		11/01/2010		1,503,176								70,841			
2120	LOS ANGELES	CA		12/29/2010		3,326,437								110,054			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
2123	FAYETTEVILLE	NC		01/21/2011		1,146,331								53,056			
2128	LAS VEGAS	NV		10/28/2010		844,756								199,114			
2129	INDIANAPOLIS	IN		12/30/2010		904,980								79,216			
2130	INDIANAPOLIS	IN		12/30/2010		999,279								87,483			
2131	INDIANAPOLIS	IN		12/30/2010		628,940								55,054			
2132	NORTH CANTON	OH		11/05/2010		2,401,257								81,412			
2134	SAN JOSE	CA		12/13/2010		2,087,515								178,370			
2136	BEDMINISTER	NJ		12/09/2010		1,631,834								76,139			
2139	VERNON	CA		12/16/2010		1,172,529								35,391			
2140	DALLAS	TX		12/03/2010		3,207,433								62,213			
2141	MT JULIET	TN		12/13/2010		1,263,801								24,897			
2142	CYPRESS	CA		11/29/2010		1,917,130								57,386			
2144	BEDFORD	TX		12/10/2010		2,586,990								168,687			
2145	SPOKANE VALLEY	WA		11/18/2010		1,539,942								73,272			
2146	DOWNERS GROVE	IL		12/14/2010		2,721,313								233,041			
2147	LAKEWOOD	WA		12/10/2010		4,361,134								152,540			
2152	WEST SAINT PAUL	MN		12/27/2010		1,932,707								115,603			
2153	TAMPA	FL		01/31/2011		2,973,662								88,289			
2155	BINGHAM FARMS	MI		02/14/2011		2,309,341								104,138			
2156	DENVER	CO		12/29/2010		5,853,519								503,476			
2161	TEMPE	AZ		12/30/2010		2,196,446								103,628			
2162	SANTA MONICA	CA		01/21/2011		7,047,796								199,863			
2163	SACRAMENTO	CA		10/29/2010		1,497,170								41,688			
2164	NEWPORT BEACH	CA		01/27/2011		2,023,721								66,130			
2165	SAN CLEMENTE	CA		01/27/2011		1,680,832								55,858			
2167	SOUTH SAN FRANCISCO	CA		02/14/2011		2,458,417								71,938			
2168	LOS ANGELES	CA		03/22/2011		619,554								17,332			
2170	LOS ANGELES	CA		03/22/2011		1,383,660								49,689			
2171	TRENTON	TN		12/07/2010		556,713								79,620			
2174	GOLDEN	CO		01/03/2011		2,710,358								80,638			
2177	LA JOLLA	CA		01/31/2011		2,098,685								61,663			
2178	LOS ANGELES	CA		03/01/2011		1,501,398								42,307			
2179	ALISO VIEJO	CA		12/23/2010		3,602,143								103,260			
2180	SPRING	TX		01/26/2011		2,467,444								117,975			
2182	SAN DIEGO	CA		12/16/2010		1,304,186								61,076			
2183	SALEM	OR		02/22/2011		2,135,356								181,097			
2184	VENTURA	CA		12/29/2010		1,461,063								28,591			
2192	DALLAS	TX		05/25/2012		8,588,964								226,336			
2193	HOUSTON	TX		05/25/2012		1,944,288								51,248			
2194	HOUSTON	TX		05/25/2012		3,506,364								92,404			
2195	HOUSTON	TX		05/25/2012		3,964,123								104,469			
2197	DRAPER	UT		01/26/2011		2,082,706								61,625			
2200	SHOREWOOD	IL		01/26/2011		1,188,816								23,128			
2201	GENEVA	IL		05/31/2011		4,609,724								198,709			
2205	BROOKFIELD	WI		12/30/2010		2,743,082								75,073			
2206	VENTURA	CA		02/17/2011		928,962								78,166			
2207	PADUCAH	KY		02/08/2011		3,754,376								112,023			
2213	CLEARWATER	FL		05/25/2011		2,309,425								302,599			
2214	SAN JUAN CAPISTRANO	CA		03/14/2011		870,629								16,922			
2215	FULLERTON	CA		01/31/2011		3,980,566								158,085			
2217	MOUNT VERNON	WA		02/01/2011		5,083,553								437,073			
2218	CULVER CITY	CA		02/10/2011		1,444,590								310,204			
2220	AUSTIN	TX		03/01/2011		2,138,110								74,541			
2221	HAZELHURST	MS		04/06/2011		2,096,887								88,359			
2224	ELIZABETH	NJ		02/22/2011		871,968								70,838			
2225	ATLANTA	GA		03/17/2011		1,409,466								62,845			
2227	CULVER CITY	CA		03/21/2011		2,472,124								70,308			
2228	NORTH OAKS	MN		02/28/2011		3,029,449								125,922			
2229	SAN DIEGO	CA		03/10/2011		2,207,193								62,788			
2232	SEATTLE	WA		03/18/2011		3,708,728								105,380			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
2233	SANTA CLARA	CA		04/05/2011		1,347,297								60,087			
2234	PALMDALE	CA		03/22/2011		1,008,372								175,660			
2235	SANTA CLARITA	CA		04/28/2011		4,411,300								194,765			
2236	SAN JOSE	CA		02/28/2011		1,479,678								52,118			
2237	ST JOHN	IN		03/25/2011		975,897								26,869			
2240	TULSA	OK		03/24/2011		1,077,509								144,225			
2243	MOUNTLAKE TERRACE	WA		03/25/2011		1,673,042								48,418			
2244	WOODBURY	MN		03/14/2011		2,109,561								58,440			
2247	SALINAS	CA		05/10/2011		2,130,218								59,408			
2248	NEWPORT BEACH	CA		04/07/2011		3,175,587								91,622			
2249	TORRANCE	CA		07/05/2011		1,662,035								31,048			
2250	HOUSTON	TX		03/29/2011		5,081,865								151,782			
2251	ANAHEIM	CA		04/19/2011		4,601,089								86,672			
2253	CRESTWOOD	IL		06/13/2011		3,338,409								147,609			
2257	FOLSOM	CA		03/30/2011		2,040,227								56,225			
2260	LAS VEGAS	NV		04/14/2011		1,501,561								276,728			
2261	VISTA	CA		04/25/2011		2,484,084								68,966			
2262	DALY CITY	CA		04/28/2011		3,876,739								112,709			
2263	RIALTO	CA		04/27/2011		2,232,239								59,222			
2266	BENICIA	CA		05/11/2011		1,232,899								34,180			
2269	SAN ANTONIO	TX		03/31/2011		1,028,660								28,409			
2274	POWAY	CA		04/18/2011		2,596,542								111,567			
2276	NORCROSS	GA		07/21/2011		2,189,317								59,178			
2281	SPENCER	IN		04/29/2011		2,176,274								59,903			
2283	AUSTIN	TX		04/21/2011		6,626,744								189,093			
2284	ELMHURST	IL		06/13/2011		2,625,034								72,553			
2285	SOUTHLAKE	TX		06/13/2011		1,363,177								108,532			
2288	SAN LUIS OBISPO	CA		07/29/2011		4,067,519								115,078			
2289	BROOKFIELD	WI		05/13/2011		1,608,743								129,886			
2290	SALT LAKE CITY	UT		05/31/2011		6,389,853								287,466			
2291	CHICAGO	IL		07/05/2011		2,711,957								52,278			
2292	STANTON	CA		05/04/2011		3,684,886								69,217			
2293	SIERRA VISTA	AZ		05/27/2011		4,974,536								137,947			
2294	CITRUS HEIGHTS	CA		05/31/2011		3,772,351								105,182			
2295	CARRBORO	NC		05/25/2011		1,499,731								66,336			
2300	PLEASANT VALLEY	MO		08/01/2011		1,399,765								40,234			
2302	CRANBERRY	PA		06/10/2011		1,066,807								29,684			
2303	MCDONOUGH	GA		06/30/2011		1,985,131								100,464			
2306	CANOGA PARK	CA		07/28/2011		3,116,579								86,432			
2310	SOUTHAMPTON	PA		06/17/2011		2,419,915								107,086			
2311	SPRING	TX		06/30/2011		1,193,677								52,746			
2312	MELROSE PARK	IL		04/15/2011		5,433,447								265,043			
2314	BURNSVILLE	MN		12/22/2011		1,351,672								35,879			
2315	EDMONDS	WA		06/10/2011		919,191								73,524			
2317	SAN JOSE	CA		08/01/2011		1,171,176								51,608			
2318	SOLON	OH		05/04/2011		2,984,705								134,795			
2319	SPRINGFIELD	GA		06/09/2011		3,624,272								129,249			
2320	HOUSTON	TX		06/24/2011		3,087,522								136,616			
2321	CHARLOTTE	NC		03/09/2012		8,135,417								217,445			
2322	RICHARDSON	TX		08/01/2011		1,919,422								55,766			
2327	IRVING	TX		06/14/2011		3,014,401								85,483			
2328	HOUSTON	TX		06/01/2011		1,332,323								59,081			
2329	COLORADO SPRINGS	CO		06/17/2011		4,238,019								80,342			
2333	AUSTIN	TX		05/18/2011		2,041,510								56,921			
2334	PORTLAND	OR		08/25/2011		2,735,192								118,134			
2335	BAKERSFIELD	CA		10/17/2011		3,086,500								84,978			
2336	EGG HARBOR	NJ		08/05/2011		1,431,110								38,737			
2338	WEST JORDAN	UT		07/01/2011		5,112,584								142,102			
2339	ALGONQUIN	IL		06/02/2011		1,768,703								79,322			
2340	HIALEAH	FL		07/27/2011		2,513,651								109,984			

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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
2341	MONROVIA	CA		06/30/2011		1,156,004								32,112			
2342	HANFORD	CA		08/16/2011		461,916								87,512			
2343	LAKE WYLIE	SC		06/30/2011		3,428,584								94,241			
2344	SAN JUAN CAPISTRANO	CA		06/30/2011		2,126,819								58,174			
2345	ROHNERT PARK	CA		06/30/2011		2,028,122								55,330			
2346	GARDENA	CA		06/23/2011		4,333,745								81,445			
2347	MOREHEAD CITY	NC		06/21/2011		1,154,767								32,317			
2348	ELIZABETHTOWN	PA		07/01/2011		1,158,391								31,707			
2351	SAND CITY	CA		08/09/2011		3,031,048								84,070			
2353	CLEBURNE	TX		09/23/2011		1,186,796								49,937			
2354	MESQUITE	TX		09/23/2011		1,313,997								55,277			
2355	MIDLAND	TX		09/23/2011		1,144,445								48,145			
2356	MAPLE GROVE	MN		07/01/2011		2,072,840								94,255			
2360	AUSTIN	TX		07/11/2011		811,466								64,662			
2362	ROSEVILLE	CA		09/01/2011		920,358								174,915			
2364	THOUSAND OAKS	CA		08/09/2011		1,698,738								46,121			
2365	ARVADA	CO		06/30/2011		2,229,501								64,124			
2366	HILLSBORO	OR		06/30/2011		7,297,190								593,912			
2369	MARRERO	LA		10/07/2011		2,455,762								104,631			
2370	MANDEVILLE	LA		10/07/2011		1,981,300								86,186			
2371	SAN ANTONIO	TX		07/01/2011		1,013,382								45,733			
2373	GREEN BAY	WI		04/05/2012		2,533,587								273,324			
2374	GREEN BAY	WI		04/05/2012		3,405,885								382,939			
2375	BRENHAM	TX		08/05/2011		1,920,349								153,177			
2377	BROADVIEW HEIGHTS	OH		07/15/2011		1,384,567								60,184			
2378	GARDEN GROVE	CA		09/28/2011		10,663,743								305,581			
2379	CHICAGO	IL		08/25/2011		817,644								35,892			
2381	KALAMAZOO	MI		08/01/2011		1,173,834								35,095			
2382	SACRAMENTO	CA		08/30/2011		2,895,111								69,186			
2383	FRESNO	CA		08/31/2011		1,559,971								70,088			
2384	COLORADO SPRINGS	CO		08/05/2011		1,610,255								47,565			
2385	SAN BERNARDINO	CA		08/09/2011		3,050,397								135,958			
2388	STONE MOUNTAIN	GA		08/19/2011		1,663,915								75,638			
2390	HAWTHORNE	CA		07/26/2011		2,183,495								68,828			
2392	FOX LAKE	IL		09/30/2011		1,117,623								30,635			
2393	SACRAMENTO	CA		08/01/2011		2,426,507								71,663			
2394	PARAMOUNT	CA		08/02/2011		5,289,480								115,513			
2395	MADISON	WI		08/19/2011		5,607,056								203,391			
2396	BROOKLYN	NY		08/04/2011		3,703,117								102,002			
2398	CANOGA PARK	CA		12/15/2011		1,342,121								37,664			
2401	TWIN FALLS	ID		11/09/2011		6,169,008								172,448			
2402	OAKLAND	CA		09/27/2011		5,298,288								239,729			
2404	DENVER	CO		09/20/2011		1,062,960								31,153			
2406	LARAMIE	WY		11/09/2011		5,627,494								158,376			
2407	PALATINE	IL		09/02/2011		477,443								44,190			
2408	LAKELAND	FL		11/08/2011		1,950,947								92,892			
2410	RENO	NV		12/30/2011		2,399,418								106,850			
2411	HAPEVILLE	GA		09/28/2011		1,180,392								50,956			
2412	RANCHO CUCAMONGA	CA		09/23/2011		1,766,160								138,502			
2413	ROWLAND HEIGHTS	CA		09/26/2011		5,256,560								237,843			
2417	PHOENIX	AZ		08/22/2011		1,840,218								81,702			
2418	COLORADO SPRINGS	CO		10/04/2011		1,516,271								42,702			
2419	RIVERSIDE	CA		10/12/2011		3,229,134								79,205			
2421	ANAHEIM	CA		09/27/2011		9,530,714								268,594			
2422	FORT LAUDERDALE	FL		11/01/2011		4,186,555								187,955			
2423	RANCHO SANTA MARGARI	CA		09/19/2011		4,525,208								86,101			
2425	SEATTLE	WA		09/27/2011		4,803,489								140,730			
2426	SEATTLE	WA		09/27/2011		4,059,043								118,920			
2428	ALVIN	TX		10/14/2011		6,070,495								272,538			
2429	POTTSTOWN	PA		09/30/2011		1,572,690								45,717			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
2430	ENID	OK		09/30/2011		1,489,489								43,298			
2432	CLEVELAND	OH		09/30/2011		4,426,866								128,685			
2433	AUSTELL	GA		09/30/2011		2,758,487								80,187			
2434	SOLON	OH		09/30/2011		1,705,841								49,587			
2435	ST PETERSBURG	FL		09/30/2011		1,356,338								39,428			
2436	WILLOW GROVE	PA		09/30/2011		1,909,705								55,514			
2437	ZANESVILLE	OH		09/30/2011		1,260,650								36,646			
2438	FAYETTEVILLE	NC		10/11/2011		4,838,602								382,199			
2443	TYLER	TX		11/28/2011		5,357,952								151,115			
2444	PEARLAND	TX		12/29/2011		1,291,295								97,898			
2447	SARASOTA	FL		09/07/2011		1,534,088								43,724			
2448	EMERYVILLE	CA		09/29/2011		2,630,408								114,421			
2449	BARRINGTON	IL		12/30/2011		2,532,199								111,416			
2451	EDEN PRAIRIE	MN		08/05/2011		2,293,357								66,301			
2453	LINTHICUM	MD		09/29/2011		1,427,331								39,782			
2454	CHICAGO	IL		10/20/2011		1,768,150								77,396			
2455	NORTH LAS VEGAS	NV		10/27/2011		6,038,712								222,768			
2457	ROHNERT PARK	CA		09/22/2011		1,000,305								45,451			
2460	DUNEDIN	FL		10/25/2011		1,673,150								75,160			
2461	WALNUT CREEK	CA		12/08/2011		4,920,547								138,197			
2462	THOUSAND OAKS	CA		12/15/2011		1,064,606								29,906			
2466	HOFFMAN ESTATES	IL		10/27/2011		1,346,219								37,625			
2468	DOWNERS GROVE	IL		11/03/2011		2,016,136								55,411			
2473	LISLE	IL		09/02/2011		548,242								50,721			
2474	CHICAGO	IL		09/02/2011		671,978								62,188			
2477	LA CROSSE	WI		12/08/2011		6,739,319								182,965			
2478	COSTA MESA	CA		11/17/2011		1,809,907								53,500			
2480	HOUSTON	TX		12/21/2011		1,742,199								133,031			
2481	AZUSA	CA		10/03/2011		3,413,373								100,026			
2482	DAYTON	OH		01/06/2012		1,397,992								107,214			
2490	PALATINE	IL		10/26/2012		4,225,001								185,245			
2492	CARRBORO	NC		12/28/2011		1,666,439								127,263			
2498	COLORADO SPRINGS	CO		12/09/2011		1,859,860								142,737			
2499	ST LOUIS	MO		10/31/2011		1,954,714								56,595			
2504	INDIAN WELLS	CA		11/28/2011		3,468,263								100,823			
2505	BROWNSTOWN	MI		10/28/2011		2,690,694								128,588			
2509	EAGAN	MN		10/31/2011		813,478								147,927			
2511	ROGERS	MN		05/18/2012		2,086,707								150,640			
2512	ANNANDALE	VA		03/12/2012		7,186,495								202,447			
2513	DALLAS	TX		10/05/2011		3,613,597								105,776			
2514	PORTLAND	OR		10/25/2011		2,356,578								69,000			
2515	CHICAGO	IL		12/12/2011		981,110								28,194			
2518	MADISON	TN		01/31/2012		1,135,293								134,971			
2519	HICKSVILLE	NY		01/05/2012		1,108,364								21,609			
2520	PORTLAND	OR		01/31/2012		1,652,506								47,443			
3002	CLINTON TOWNSHIP	MI		02/29/2012		1,699,167								(9,047)			
3006	RALEIGH	NC		11/22/2011		1,680,144								74,951			
3012	BROOKLYN	NY		12/23/2011		1,427,269								64,387			
3016	LYNNWOOD	WA		01/11/2012		7,581,457								220,044			
3020	CAMPBELL	CA		12/29/2011		1,131,879								87,306			
3023	NAMPA	ID		01/30/2012		2,538,779								111,290			
3026	TEMPLETON	CA		02/17/2012		1,424,893								165,337			
3028	FERNLEY	NV		01/17/2012		2,240,786								85,468			
3031	INDIANAPOLIS	IN		12/27/2011		1,452,996								63,682			
3032	WEST VALLEY CITY	UT		12/29/2011		1,990,546								77,437			
3036	SEATTLE	WA		01/10/2012		8,307,431								238,439			
3037	MONTEREY PARK	CA		04/19/2012		2,320,812								71,391			
3040	APPLE VALLEY	CA		11/16/2011		1,603,803								71,699			
3041	APPLE VALLEY	CA		11/16/2011		1,528,260								68,311			
3045	PORTLAND	OR		12/14/2011		5,857,607								457,406			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3047	LITTLETON	CO		12/09/2011		1,569,958								70,482			
3048	BELLEVUE	WA		01/17/2012		1,820,355								139,310			
3050	CHANDLER	AZ		01/03/2012		1,846,028								52,143			
3052	WASHINGTON	DC		12/14/2011		652,399								128,185			
3053	ARROYO GRANDE	CA		12/27/2011		711,141								126,355			
3063	HOUSTON	TX		01/18/2012		1,778,960								77,472			
3066	TWINSBURG	OH		02/22/2012		5,059,183								227,953			
3068	WOODINVILLE	WA		12/21/2011		3,763,011								104,510			
3072	KANSAS CITY	MO		03/14/2012		947,162								72,038			
3080	PORTLAND	OR		02/29/2012		5,108,158								219,613			
3082	COLUMBIA	SC		03/05/2012		4,419,862								335,844			
3083	MARTINSVILLE	VA		04/17/2012		7,247,708								200,354			
3089	WOODSIDE	NY		03/23/2012		2,763,739								120,621			
3092	WESTMINSTER	CO		02/13/2012		5,438,814								160,254			
3095	DAVENPORT	FL		05/30/2012		2,226,584								95,659			
3096	PORT ARTHUR	TX		01/31/2012		3,185,720								243,768			
3100	PORTLAND	OR		01/20/2012		3,079,530								64,236			
3111	BRYAN	TX		02/17/2012		1,276,373								55,019			
3114	LAYTON	UT		03/05/2012		2,953,106								84,328			
3121	COLUMBUS	OH		02/29/2012		3,165,189								139,223			
3122	SEATTLE	WA		05/03/2012		1,263,164								34,703			
3125	DOVER	NJ		03/23/2012		3,139,312								89,353			
3126	DOVER	NJ		03/23/2012		1,524,767								43,410			
3130	SARASOTA	FL		04/27/2012		2,295,010								91,849			
3132	LAS VEGAS	NV		01/13/2012		3,276,777								65,431			
3136	LONG ISLAND CITY	NY		06/22/2012		1,630,176								44,449			
3138	ST LOUIS	MO		03/20/2012		1,651,308								123,689			
3140	RENO	NV		02/23/2012		1,526,935								115,551			
3142	SACRAMENTO	CA		02/21/2012		1,258,401								34,854			
3145	SEATTLE	WA		03/14/2012		2,042,539								88,782			
3155	SAN ANTONIO	TX		10/05/2012		2,494,666								70,609			
3157	ORLANDO	FL		05/18/2012		1,296,018								51,909			
3161	WINCHESTER	VA		04/10/2012		1,713,709								72,681			
3167	LANCASTER	TX		03/01/2012		1,929,820								54,044			
3169	PHOENIX	AZ		03/15/2012		818,899								181,892			
3171	CHARLOTTESVILLE	VA		06/12/2012		3,096,334								131,424			
3174	KIRKLAND	WA		01/18/2013		1,409,535								40,798			
3176	OVERLAND PARK	KS		07/13/2012		1,573,136								113,067			
3178	SAN ANTONIO	TX		03/28/2012		3,856,898								109,782			
3189	BEAUMONT	TX		03/13/2012		1,737,347								52,039			
3191	SCOTTSDALE	AZ		03/15/2012		598,429								132,793			
3192	YUKON	OK		05/31/2012		1,393,071								103,539			
3199	CLEARWATER	FL		04/27/2012		1,030,204								29,973			
3214	FAYETTEVILLE	NC		04/24/2012		1,383,763								91,880			
3223	PANAMA CITY BEACH	FL		05/18/2012		3,938,080								169,475			
3233	GREENWOOD	IN		07/05/2012		2,843,515								120,772			
3237	GREENVILLE	NC		04/26/2012		1,446,202								63,652			
3240	SANTA ANA	CA		07/18/2012		1,633,456								70,225			
3242	FLINT	MI		06/26/2012		3,715,266								127,661			
3245	BURIEN	WA		07/31/2012		1,953,261								315,358			
3246	TEMPE	AZ		05/22/2012		1,712,752								73,585			
3252	VALDOSTA	GA		05/23/2012		1,925,937								82,949			
3259	BUFFALO GROVE	IL		06/04/2012		1,150,231								51,307			
3264	LAS VEGAS	NV		07/31/2012		1,878,990								57,221			
3265	LAS VEGAS	NV		07/31/2012		2,818,485								85,831			
3273	CHESAPEAKE	VA		06/28/2012		5,505,765								232,918			
3275	CARPENTERSVILLE	IL		06/11/2012		1,161,821								50,142			
3276	SAN MARCOS	CA		06/04/2012		2,425,810								105,448			
3279	LITTLETON	CO		04/18/2012		988,980								27,968			
3285	HOUSTON	TX		05/23/2012		4,534,710								184,852			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3297	LAS VEGAS	NV		06/22/2012		2,673,258								72,435			
3300	NEW CASTLE	DE		08/28/2012		2,325,804								100,063			
3301	NEW CASTLE	DE		08/28/2012		1,033,672								44,477			
3302	NEW CASTLE	DE		08/28/2012		1,808,940								77,832			
3307	ARCADIA	CA		07/24/2012		6,981,549								201,417			
3309	ELKO	NV		06/27/2012		12,075,738								239,087			
3310	VENICE	FL		05/10/2012		1,795,765								51,910			
3311	SAN ANTONIO	TX		07/25/2012		3,881,675								110,072			
3312	SAN DIEGO	CA		05/03/2012		2,229,932								67,821			
3313	ESCONDIDO	CA		05/03/2012		1,516,311								46,129			
3316	NILES	IL		09/28/2012		1,297,565								55,175			
3317	BRADENTON	FL		08/21/2012		1,045,248								71,497			
3319	TUCSON	AZ		06/29/2012		935,923								68,490			
3320	TUCSON	AZ		06/08/2012		1,117,282								47,615			
3321	MESA	AZ		06/26/2012		2,304,566								63,905			
3325	HOUSTON	TX		08/17/2012		3,387,906								244,211			
3329	RICHMOND	KY		07/30/2012		3,880,504								164,060			
3335	SCOTTSDALE	AZ		05/30/2012		1,169,498								50,122			
3336	MIDVALE	UT		06/29/2012		7,166,579								213,477			
3338	SANDY SPRINGS	GA		08/03/2012		1,448,600								40,589			
3339	NAPERVILLE	IL		08/31/2012		5,136,895								228,461			
3341	GOLDSBORO	NC		09/28/2012		2,939,043								125,479			
3343	RENO	NV		07/25/2012		3,815,843								279,285			
3344	SAN DIEGO	CA		06/29/2012		1,892,642								53,709			
3346	BEVERLY HILLS	CA		05/23/2013		1,333,687								53,160			
3348	TORRANCE	CA		07/18/2012		2,061,752								89,002			
3349	BROOKINGS	OR		07/20/2012		1,885,535								82,424			
3350	MEDFORD	OR		10/10/2012		2,190,199								155,187			
3351	MESA	AZ		06/22/2012		1,772,928								33,195			
3352	ST PAUL	MN		07/31/2012		771,166								20,945			
3359	CHESAPEAKE	VA		08/29/2012		1,848,498								53,609			
3360	SANTA CRUZ	CA		07/26/2012		2,147,656								92,711			
3361	STRONGSVILLE	OH		03/15/2013		3,119,540								130,679			
3364	BROOKFIELD	WI		09/11/2012		5,839,987								172,977			
3366	NEWARK	DE		11/02/2012		3,145,112								85,008			
3367	SANTA MARIA	CA		09/13/2012		1,641,169								70,369			
3373	ARDEN HILLS	MN		10/17/2012		3,090,296								85,961			
3374	HIRAM	GA		09/24/2012		2,844,095								123,483			
3375	TUCSON	AZ		09/10/2012		2,713,362								77,734			
3377	JENNINGS	MO		08/01/2012		1,450,218								63,713			
3378	DOLTON	IL		08/01/2012		2,582,981								113,463			
3379	SAN ANTONIO	TX		09/21/2012		3,042,135								110,610			
3380	GRAND PRAIRIE	TX		07/16/2012		2,504,262								51,172			
3382	Santa Clarita	CA		11/08/2012		1,365,557								37,971			
3384	THORNTON	CO		08/08/2012		1,465,739								41,303			
3385	NILES	IL		08/30/2012		2,378,925								85,858			
3394	ST PETERSBURG	FL		09/20/2012		1,037,033								158,654			
3395	NAPLES	FL		08/30/2012		2,477,979								72,279			
3397	NEW YORK	NY		12/31/2012		891,993								130,433			
3398	PANORAMA CITY	CA		09/20/2012		1,186,802								85,150			
3401	DENVILLE	NJ		09/20/2012		3,551,371								156,000			
3402	DRAPER	UT		09/28/2012		2,585,556								112,253			
3407	TEMECULA	CA		08/30/2012		3,719,231								108,481			
3410	HILLSBORO	OR		08/16/2012		754,831								117,684			
3411	DALLAS	TX		09/25/2012		1,120,212								22,801			
3413	ORLANDO	FL		12/19/2012		7,228,760								333,786			
3420	STERLING HEIGHTS	MI		09/20/2012		2,052,184								40,238			
3424	FARMINGTON	NM		11/30/2012		1,042,118								72,922			
3426	COLUMBUS	OH		12/12/2012		5,574,575								194,664			
3433	FISHERS	IN		10/12/2012		1,528,740								54,407			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3434	FISHERS	IN		10/12/2012		864,087								30,747			
3435	AUSTIN	TX		11/30/2012		1,764,916								51,705			
3436	BLUFFTON	SC		10/03/2012		2,778,546								199,015			
3437	DALLAS	TX		08/20/2012		7,455,386								157,191			
3439	ST PETERSBURG	FL		09/07/2012		922,165								40,041			
3442	WASHINGTON	DC		11/28/2012		3,178,190								90,448			
3444	BELLEVUE	WA		08/31/2012		5,139,828								153,373			
3446	TAMPA	FL		09/28/2012		1,808,508								78,852			
3451	PITTSBURGH	PA		11/16/2012		1,750,992								71,047			
3452	SEATTLE	WA		10/05/2012		5,046,007								151,316			
3454	DISTRICT HEIGHTS	MD		09/19/2012		1,851,901								39,712			
3455	ABINGDON	MD		11/01/2012		6,076,312								438,765			
3458	NOVI	MI		11/19/2012		5,460,134								389,594			
3459	SALT LAKE CITY	UT		11/09/2012		1,257,754								43,932			
3460	CHANHASSEN	MN		11/05/2012		2,236,416								62,978			
3463	SAN DIEGO	CA		12/31/2012		5,454,035								156,041			
3465	LOS ANGELES	CA		12/28/2012		4,544,986								130,047			
3466	FRESNO	CA		10/17/2012		2,587,779								190,149			
3467	GRAPEVINE	TX		12/13/2012		2,343,165								101,621			
3470	ELGIN	IL		10/26/2012		1,834,565								52,532			
3474	ORLANDO	FL		01/24/2013		2,091,949								147,561			
3476	AUSTIN	TX		12/05/2012		3,821,239								165,019			
3477	SAN RAFAEL	CA		12/18/2012		2,607,259								112,114			
3478	COLUMBIA	MD		11/01/2012		10,984,212								479,434			
3479	HAMPSTEAD	MD		11/01/2012		3,347,273								238,970			
3480	PHOENIX	AZ		10/24/2012		894,521								46,730			
3481	CANTON	OH		11/16/2012		6,421,660								274,907			
3483	BOTHELL	WA		11/05/2012		2,701,478								81,143			
3485	METAIRIE	LA		11/26/2012		2,267,762								65,146			
3486	WEATHERFORD	TX		10/09/2012		1,105,979								31,492			
3487	DALLAS	TX		09/24/2012		4,854,745								214,318			
3489	AUSTIN	TX		10/17/2012		2,331,771								101,326			
3490	SAN ANGELO	TX		11/15/2012		3,066,165								88,273			
3491	ALGONQUIN	IL		10/26/2012		1,608,058								46,051			
3497	FALLSTON	MD		11/27/2012		2,770,850								120,112			
3498	WHEATON	IL		12/11/2012		1,560,960								67,993			
3503	ODESSA	FL		10/30/2012		2,504,456								108,839			
3504	SAN ANTONIO	TX		11/30/2012		4,981,262								145,089			
3512	OGDEN	UT		12/21/2012		5,455,594								239,609			
3515	LIVONIA	MI		02/06/2013		2,623,610								110,096			
3516	LANDOVER	MD		06/17/2013		2,920,266								122,356			
3517	GRAND PRAIRIE	TX		10/29/2012		1,862,063								52,099			
3526	ROCHESTER HILLS	MI		12/27/2012		2,794,761								116,654			
3529	RENO	NV		12/28/2012		818,634								65,810			
3530	ORLANDO	FL		12/06/2012		2,085,086								118,586			
3533	SANTA ANA	CA		12/31/2012		1,988,574								57,526			
3535	AUSTIN	TX		12/28/2012		2,087,277								89,379			
3536	BURNSVILLE	MN		01/14/2013		697,719								50,028			
3537	EDINA	MN		01/14/2013		618,005								44,303			
3539	GARLAND	TX		12/26/2012		1,438,802								102,740			
3546	SANTA MONICA	CA		01/29/2013		2,819,119								81,581			
3554	FAYETTEVILLE	NC		12/19/2012		4,002,240								324,909			
3555	TAMPA	FL		12/11/2012		2,039,930								58,004			
3557	SHERWOOD	OR		12/27/2012		2,636,071								75,433			
3559	RALEIGH	NC		12/20/2012		1,399,498								28,656			
3561	NASHVILLE	TN		04/05/2013		2,910,156								120,631			
3562	DOWNERS GROVE	IL		02/11/2013		4,457,140								190,518			
3563	SANTA ANA	CA		02/28/2013		1,052,729								73,366			
3566	SANTA MONICA	CA		12/06/2012		4,420,606								105,100			
3567	TUKWILA	WA		12/04/2012		5,196,528								228,049			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3568	BELLEVUE	WA		12/14/2012		1,720,369								50,972			
3570	RANCHO CORDOVA	CA		12/21/2012		3,807,320								197,500			
3573	BREA	CA		02/07/2013		3,930,107								324,200			
3577	AUSTIN	TX		12/28/2012		5,590,906								400,325			
3579	SHAKER HEIGHTS	OH		02/27/2013		876,339								36,818			
3580	FRESNO	CA		05/28/2013		1,854,946								73,615			
3582	ONTARIO	CA		06/27/2013		888,744								36,120			
3583	FRESNO	CA		04/03/2013		1,288,077								34,897			
3584	BELLEVUE	WA		12/14/2012		2,363,260								70,015			
3587	IRVING	TX		02/01/2013		1,172,675								49,001			
3589	NORTHRIDGE	CA		02/28/2013		1,144,653								76,910			
3590	WESTLAKE	OH		02/26/2013		3,904,857								438,222			
3592	SAN FRANCISCO	CA		02/27/2013		1,751,471								73,911			
3594	ROCHESTER	NY		03/15/2013		1,096,402								31,343			
3601	CLOVIS	CA		02/28/2013		960,229								53,524			
3612	DALLAS	TX		12/05/2012		677,177								13,668			
3619	FRESNO	CA		02/28/2013		1,313,139								55,539			
3620	PRAIRIE VILLAGE	KS		02/25/2013		1,362,959								40,379			
3623	FORT COLLINS	CO		04/05/2013		6,674,930								284,904			
3627	SALT LAKE CITY	UT		02/05/2013		809,211								56,542			
3630	PORT ARTHUR	TX		03/01/2013		1,391,777								39,574			
3631	MURRAY	UT		02/01/2013		2,446,996								103,134			
3639	SEGUIN	TX		02/01/2013		1,339,317								38,091			
3647	TOLEDO	OH		04/24/2013		692,217								19,445			
3648	BURNSVILLE	MN		02/28/2013		1,005,147								28,241			
3651	MODESTO	CA		03/28/2013		4,776,034								200,664			
3653	BUENA PARK	CA		02/28/2013		910,384								26,497			
3654	HIGH POINT	NC		01/11/2013		1,365,815								39,065			
3655	ORANGE	CA		03/28/2013		1,766,550								49,620			
3656	PLAINFIELD	IN		04/15/2013		3,090,066								127,387			
3660	TUCSON	AZ		03/20/2013		345,637								48,236			
3662	TUCSON	AZ		03/20/2013		492,812								68,766			
3664	GRAPEVINE	TX		03/20/2013		3,990,023								275,560			
3671	COMMERCE	MI		03/11/2013		1,672,428								114,675			
3673	CONROE	TX		03/26/2013		1,462,660								101,828			
3676	KENTWOOD	MI		08/06/2013		780,485								74,325			
3677	SAN JOSE	CA		04/11/2013		2,377,588								99,743			
3683	FONTANA	CA		02/27/2013		2,190,589								41,749			
3686	WESTMINSTER	CA		05/23/2013		14,189,495								601,348			
3691	HOUSTON	TX		03/22/2013		4,860,738								208,058			
3692	ISLANDIA	NY		03/22/2013		1,790,381								123,928			
3695	LACEY	WA		05/01/2013		1,615,669								141,624			
3698	HOMETOWN	IL		02/28/2013		3,454,152								247,650			
3702	PEORIA	AZ		03/05/2013		3,290,646								153,752			
3703	INGLEWOOD	CA		06/17/2013		9,102,516								612,722			
3704	LYNNWOOD	WA		03/18/2013		4,465,791								191,976			
3705	DU QUOIN	IL		03/22/2013		1,137,635								79,197			
3706	DOTHAN	AL		04/24/2013		628,033								17,643			
3707	AUGUSTA	GA		04/24/2013		628,033								17,643			
3708	LAKEWOOD	NY		04/24/2013		728,874								20,480			
3711	LODI	CA		07/10/2013		1,173,943								156,117			
3714	BRONX	NY		04/10/2013		6,393,537								504,816			
3715	PIKESVILLE	MD		04/01/2013		4,120,399								115,318			
3716	PIKESVILLE	MD		05/29/2013		1,237,957								51,297			
3717	PORTLAND	OR		04/30/2013		10,760,532								305,763			
3718	SANTA CLARITA	CA		05/08/2013		1,285,789								36,107			
3720	OCALA	FL		05/06/2013		1,437,653								59,360			
3721	RALEIGH	NC		05/03/2013		3,065,954								89,209			
3723	MILWAUKIE	OR		04/30/2013		2,207,177								90,995			
3724	NORTH LAS VEGAS	NV		04/09/2013		4,212,613								119,709			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3726	SALT LAKE CITY	UT		04/10/2013		882,309								36,532			
3733	RAYTOWN	MO		03/22/2013		950,297								40,164			
3734	EMERYVILLE	CA		03/27/2013		3,617,318								73,554			
3735	SEATTLE	WA		04/12/2013		2,378,551								100,416			
3741	MIAMISBURG	OH		06/28/2013		1,339,739								116,459			
3743	ROME	GA		07/12/2013		3,567,678								143,651			
3744	JEFFERSON CITY	MO		09/20/2013		6,980,869								283,831			
3745	SAMMAMISH	WA		04/05/2013		1,410,038								58,846			
3746	SANFORD	FL		05/08/2013		1,395,144								57,111			
3750	MT PLEASANT	TX		06/03/2013		2,735,878								209,235			
3753	LILBURN	GA		05/29/2013		1,026,983								211,488			
3758	SAN JOSE	CA		05/30/2013		2,504,173								46,561			
3765	PORTLAND	OR		06/06/2013		1,158,788								77,924			
3768	CANOGA PARK	CA		06/28/2013		2,891,667								116,563			
3769	REDWOOD CITY	CA		06/28/2013		1,412,169								189,286			
3770	THORNTON	CO		05/01/2013		2,004,807								54,575			
3771	SPARKS	NV		05/03/2013		823,512								55,796			
3774	SANTA MONICA	CA		09/26/2013		1,423,420								26,698			
3775	SHEBOYGAN	WI		04/04/2013		1,481,587								61,612			
3776	PONTIAC	MI		06/21/2013		1,488,273								100,530			
3777	SAN FRANCISCO	CA		04/04/2013		9,311,414								246,867			
3778	MILL VALLEY	CA		10/15/2013		4,852,848								124,629			
3782	SAN DIEGO	CA		06/18/2013		1,290,881								35,388			
3789	SANTA MONICA	CA		06/13/2013		1,837,921								52,224			
3795	COLORADO SPRINGS	CO		07/09/2013		1,915,999								77,638			
3797	ATLANTA	GA		07/09/2013		2,535,261								104,095			
3800	MADISON HEIGHTS	MI		08/19/2013		1,251,754								50,351			
3801	COLLEGE STATION	TX		06/24/2013		5,869,154								285,976			
3802	CLEVELAND HEIGHTS	OH		11/01/2013		2,410,029								67,279			
3805	CLIFFSIDE PARK	NJ		12/31/2013		1,040,927								64,562			
3808	ALBUQUERQUE	NM		05/30/2013		2,424,382								86,849			
3809	DOWNEY	CA		06/04/2013		1,463,689								42,633			
3814	ELKO	NV		11/15/2013		2,872,602								54,853			
3818	LAS VEGAS	NV		07/30/2013		4,043,672								269,700			
3819	VALLEJO	CA		08/01/2013		1,536,266								54,037			
3821	VALLEJO	CA		08/01/2013		3,433,989								120,795			
3825	SEATTLE	WA		06/28/2013		2,527,984								166,088			
3826	WESTFIELD	IN		05/30/2013		1,316,727								89,457			
3827	ASHTABULA	OH		08/30/2013		660,849								43,683			
3837	FLORENCE	KY		07/30/2013		877,893								73,630			
3838	CHINO HILLS	CA		08/28/2013		1,347,472								52,249			
3849	LONGVIEW	TX		08/08/2013		2,864,836								75,809			
3850	AUSTIN	TX		09/20/2013		2,022,026								131,344			
3851	ANGELS CAMP	CA		07/22/2013		3,701,032								151,828			
3853	SANTA BARBARA	CA		07/30/2013		1,659,811								46,316			
3854	WEST VALLEY CITY	UT		08/01/2013		1,034,484								69,403			
3857	GOOSE CREEK	SC		07/30/2013		1,924,710								254,949			
3859	BLOOMFIELD HILLS	MI		08/19/2013		911,980								36,689			
3860	BEVERLY HILLS	MI		08/19/2013		1,949,131								78,414			
3864	HAWTHORNE	CA		09/12/2013		4,317,527								273,300			
3867	OLATHE	KS		09/30/2013		2,175,631								60,358			
3868	CHULA VISTA	CA		09/19/2013		1,206,783								32,439			
3869	CARLSBAD	CA		09/23/2013		1,206,783								32,439			
3870	CHICAGO	IL		10/18/2013		2,753,834								88,551			
3872	SONOMA	CA		09/09/2013		2,746,760								179,414			
3874	EL CAJON	CA		09/12/2013		2,871,506								79,174			
3876	GRESHAM	OR		09/18/2013		2,146,554								53,989			
3881	AUSTIN	TX		09/05/2013		1,910,010								100,791			
3886	SAN ANTONIO	TX		09/11/2013		900,318								34,916			
3887	HOUSTON	TX		07/31/2013		1,478,102								40,418			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3888	SAN ANTONIO	TX		09/11/2013		794,392								36,991			
3889	NEW BRAUNFELS	TX		09/26/2013		2,568,828								133,160			
3891	SOLON	OH		08/22/2013		1,520,866								60,905			
3893	LAKEWOOD	OH		09/18/2013		2,783,181								75,359			
3896	TACOMA	WA		09/30/2013		1,931,330								142,304			
3897	PENDLETON	OR		09/30/2013		788,273								58,085			
3898	PORTLAND	OR		09/30/2013		670,052								49,371			
3899	PFLUGERVILLE	TX		08/29/2013		863,916								46,124			
3900	VAN NUYS	CA		09/04/2013		808,667								31,874			
3901	BRIGHTON	MI		10/04/2013		1,358,929								50,939			
3904	HOLLYWOOD	CA		09/25/2013		1,615,535								64,245			
3906	DEPEW	NY		09/20/2013		1,266,288								81,479			
3914	KENNEWICK	WA		10/01/2013		2,704,021								103,884			
3916	HENDERSON	NV		08/02/2013		3,485,386								140,705			
3917	DEER PARK	TX		09/11/2013		1,233,374								33,557			
3918	KENNESAW	GA		09/11/2013		1,757,321								47,813			
3920	MIAMI	FL		07/31/2013		3,084,627								104,836			
3923	LAS VEGAS	NV		08/27/2013		2,394,987								116,330			
3924	CANOGA PARK	CA		10/03/2013		1,488,380								39,808			
3929	FARMINGTON	NM		09/12/2013		3,235,143								127,356			
3932	BAY SHORE	NY		10/30/2013		813,365								31,140			
3936	NANTUCKET	MA		10/15/2013		1,539,636								57,871			
3944	MERCED	CA		09/30/2013		948,200								87,964			
3945	TAMPA	FL		01/24/2014		2,466,610								91,000			
3946	FRONT ROYAL	VA		11/05/2013		682,206								42,328			
3947	HENDERSON	NV		11/05/2013		633,425								39,297			
3948	MARYLAND HEIGHTS	MO		10/23/2013		6,058,448								158,108			
3956	SAN DIEGO	CA		10/23/2013		2,137,375								57,883			
3960	SANTA ROSA	CA		10/15/2013		3,170,546								82,243			
3964	GLENDALE	AZ		12/02/2013		1,219,563								30,473			
3972	SALT LAKE CITY	UT		02/05/2014		1,137,869								30,490			
3973	WOODMERE	OH		12/04/2013		1,652,691								93,065			
3977	PLEASANTON	CA		09/30/2013		2,793,033								72,450			
3979	CLEVELAND	OH		12/04/2013		1,130,778								63,679			
3980	CLEVELAND	OH		12/04/2013		1,243,871								70,042			
3986	LAS VEGAS	NV		10/23/2013		1,022,969								63,746			
3987	BIRMINGHAM	AL		11/01/2013		2,531,611								99,484			
3989	ANTIOCH	CA		10/08/2013		2,705,680								102,339			
3990	GREENVILLE	TX		10/24/2013		1,347,902								33,275			
3993	AVONDALE	AZ		11/22/2013		1,775,352								45,818			
3994	LAYTON	UT		05/27/2014		1,017,969								36,022			
3997	SIOUX FALLS	SD		11/14/2013		3,161,672								197,915			
3998	TUCSON	AZ		12/06/2013		1,711,497								105,978			
3999	LA HABRA	CA		02/19/2014		2,449,003								60,418			
4000	EL SEGUNDO	CA		12/10/2013		5,196,802								191,366			
4004	NORCROSS	GA		12/10/2013		1,287,548								80,101			
4005	TACOMA	WA		02/11/2014		1,882,907								165,789			
4006	LOS ANGELES	CA		12/04/2013		655,436								16,815			
4007	VAN NUYS	CA		12/04/2013		983,155								25,222			
4009	COLORADO SPRINGS	CO		10/29/2013		1,404,070								34,660			
4011	VACAVILLE	CA		11/27/2013		2,024,147								64,842			
4013	BRIGHTON	CO		03/05/2014		1,120,067								53,647			
4014	UNIVERSITY HEIGHTS	OH		12/20/2013		2,254,510								55,277			
4018	WESTLAKE VILLAGE	CA		02/03/2014		3,998,056								100,532			
4019	PFLUGERVILLE	TX		01/28/2014		931,960								45,929			
4020	BLYTHE	CA		12/11/2013		1,457,817								35,118			
4022	SAN FRANCISCO	CA		12/26/2013		1,697,254								42,672			
4024	SAN FRANCISCO	CA		12/26/2013		609,506								15,326			
4025	SAN FRANCISCO	CA		04/16/2014		1,191,560								29,030			
4027	FORT MEYERS	FL		12/05/2013		1,817,056								67,721			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4029	GREENSBORO	NC		12/30/2013		1,573,015								68,808			
4030	VENTURA	CA		12/26/2013		5,740,284								98,581			
4031	TUCSON	AZ		12/30/2013		1,435,043								24,656			
4033	LAS VEGAS	NV		01/24/2014		2,701,311								104,373			
4035	TEMPLE	TX		11/21/2013		1,121,142								28,981			
4038	EL DORADO HILLS	CA		12/02/2013		881,203								54,780			
4039	NORCO	CA		11/26/2013		2,605,418								45,955			
4041	ROCKVILLE CENTRE	NY		01/21/2014		1,140,822								42,489			
4043	FRESNO	CA		04/01/2014		1,227,625								30,602			
4045	HILLSBORO	OR		11/27/2013		2,058,356								52,208			
4048	ST CLOUD	MN		12/30/2013		854,908								54,338			
4049	DENVILLE	NJ		12/19/2013		5,037,920								127,456			
4051	AUSTIN	TX		12/20/2013		3,858,240								241,500			
4052	CEDAR PARK	TX		12/20/2013		1,328,932								83,190			
4053	AUSTIN	TX		12/20/2013		985,989								61,719			
4055	LANCASTER	CA		04/23/2014		1,205,555								29,446			
4057	SEATTLE	WA		02/07/2014		3,942,499								102,278			
4058	DENVILLE	NJ		12/19/2013		4,428,688								112,041			
4059	NOVI	MI		01/24/2014		2,559,206								93,975			
4060	CLINTON TOWNSHIP	MI		01/15/2014		1,408,388								64,703			
4062	BALTIMORE	MD		03/11/2014		877,955								21,442			
4065	PLAINFIELD	IL		02/12/2014		1,852,315								29,363			
4067	PHOENIX	OR		12/04/2013		1,850,032								94,101			
4070	INDIANAPOLIS	IN		12/20/2013		9,651,386								261,383			
4071	WEST HOLLYWOOD	CA		12/20/2013		1,873,725								47,701			
4074	FORNEY	TX		12/20/2013		3,729,983								101,026			
4075	ARLINGTON HEIGHTS	IL		01/22/2014		10,513,724								283,057			
4076	MEDFORD	OR		01/07/2014		3,598,024								96,871			
4077	AMES	IA		01/16/2014		7,382,984								198,764			
4079	ALBUQUERQUE	NM		12/23/2013		1,274,073								34,085			
4082	ST LOUIS PARK	MN		02/20/2014		2,095,958								51,643			
4084	KENOSHA	WI		01/21/2014		664,295								23,807			
4094	RICHMOND	CA		07/10/2014		2,181,311								979,836			
4097	MONTCLAIR	CA		02/12/2014		1,064,835								178,385			
4098	LOS ANGELES	CA		02/05/2014		5,534,363								145,015			
4101	BALTIMORE	MD		12/31/2013		11,245,201								1,395,140			
4102	SANTA ROSA	CA		01/15/2014		5,125,561								87,510			
4103	SAN MARCOS	CA		12/23/2013		7,343,154								893,647			
4104	RICHARDSON	TX		03/12/2014		7,830,812								239,698			
4105	PHOENIX	AZ		04/01/2014		824,059								31,102			
4107	HENDERSON	CO		01/13/2014		2,251,370								135,907			
4111	CULVER CITY	CA		02/26/2014		1,015,724								25,634			
4115	ROSEBURG	OR		02/28/2014		1,651,537								99,399			
4116	BRANDON	FL		04/28/2014		877,778								51,842			
4118	ANTIOCH	CA		03/03/2014		5,239,209								313,046			
4119	CATHEDRAL CITY	CA		09/25/2014		1,520,600								39,304			
4120	MANDEVILLE	LA		02/27/2014		2,260,428								55,837			
4122	REDONDO BEACH	CA		04/09/2014		764,153								27,260			
4124	LOS ANGELES	CA		02/13/2014		2,258,899								56,365			
4125	KIRKLAND	WA		03/20/2014		1,103,311								39,921			
4126	CLERMONT	FL		07/17/2014		2,334,258								93,235			
4129	DEPEW	NY		09/17/2015		1,528,125								65,020			
4130	SACRAMENTO	CA		02/26/2014		2,258,130								56,631			
4132	FOLSOM	CA		03/26/2014		3,303,326								80,985			
4134	SAN LUIS OBISPO	CA		05/30/2014		4,768,403								101,123			
4136	BEAVERTON	OR		04/01/2014		3,863,240								97,141			
4137	NIAGARA FALLS	NY		09/24/2014		8,053,633								469,934			
4138	DURHAM	NC		03/28/2014		2,291,194								85,671			
4139	LEMON GROVE	CA		05/08/2014		2,569,827								154,282			
4140	SAN FRANCISCO	CA		04/15/2014		2,633,880								69,660			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4141	OAKDALE	PA		05/19/2014		1,938,087								40,236			
4142	INDIANAPOLIS	IN		04/18/2014		2,572,527								96,046			
4144	BEAVER FALLS	PA		05/19/2014		1,551,424								32,209			
4145	Pittsburgh	PA		05/21/2014		1,269,781								26,362			
4146	GREENSBORO	NC		05/19/2014		1,479,820								30,722			
4147	RAVENNA	OH		05/19/2014		1,183,856								24,578			
4148	PITTSBURGH	PA		05/21/2014		1,150,441								23,884			
4149	TURTLE CREEK	PA		05/19/2014		782,873								16,253			
4150	FAYETTEVILLE	NC		04/04/2014		1,788,607								298,313			
4151	LITTLETON	CO		03/28/2014		1,313,220								80,403			
4152	DENVER	CO		03/28/2014		878,379								53,780			
4153	COLORADO SPRINGS	CO		03/28/2014		895,773								54,845			
4154	ARVADA	CO		06/02/2014		1,161,750								68,955			
4155	CENTENNIAL	CO		06/02/2014		1,082,540								64,253			
4156	THORNTON	CO		06/02/2014		1,082,540								64,253			
4157	KETCHIKAN	AK		06/02/2014		809,705								48,059			
4159	GILROY	CA		05/13/2014		4,460,938								266,970			
4160	TUKWILA	WA		03/27/2014		1,105,754								28,334			
4162	SACRAMENTO	CA		03/31/2014		3,073,048								1,302,868			
4163	LAKE FOREST	CA		07/31/2014		7,893,771								189,481			
4164	PORTLAND	OR		04/24/2014		6,641,480								255,490			
4168	POOLER	GA		07/22/2014		1,520,382								37,064			
4169	TINLEY PARK	IL		04/09/2014		3,637,551								111,420			
4170	SAN DIEGO	CA		02/28/2014		3,766,109								93,501			
4174	TORRANCE	CA		04/16/2014		2,783,356								49,276			
4175	OLYMPIA	WA		07/10/2014		1,392,289								26,580			
4176	KERRVILLE	TX		04/28/2014		2,329,937								141,125			
4177	PFLUGERVILLE	TX		04/28/2014		1,049,127								63,546			
4179	WOOSTER	OH		06/10/2014		4,539,009								162,996			
4180	MOUNTAIN VIEW	CA		05/19/2014		7,197,481								131,297			
4182	PROVO	UT		05/01/2014		1,284,153								48,759			
4183	PONTIAC	MI		05/09/2014		5,018,419								426,900			
4185	GLENDALE	AZ		05/01/2014		2,697,712								102,049			
4188	OAKLAND	CA		04/28/2014		2,226,377								61,884			
4189	BEREA	OH		04/28/2014		605,582								30,115			
4191	WOODINVILLE	WA		05/01/2014		2,018,696								76,363			
4192	GREENWOOD VILLAGE	CO		06/13/2014		1,325,907								78,251			
4193	NORTHRIDGE	CA		06/18/2014		3,352,392								88,180			
4194	NORTHRIDGE	CA		06/18/2014		2,833,007								74,518			
4195	CANOGA PARK	CA		06/18/2014		1,652,588								43,469			
4199	PORTLAND	OR		05/29/2014		1,579,103								181,732			
4200	CHANDLER	AZ		03/31/2014		775,893								13,969			
4201	AKRON	OH		05/08/2014		4,920,816								121,755			
4202	MAYFIELD VILLAGE	OH		05/02/2014		2,936,059								113,963			
4203	COPLEY	OH		06/11/2014		1,930,303								187,758			
4204	NILES	IL		05/14/2014		2,723,278								99,063			
4205	PARK CITY	UT		05/28/2014		1,896,359								49,236			
4206	YUMA	AZ		05/27/2014		1,320,740								34,335			
4207	TACOMA	WA		05/30/2014		2,367,182								78,868			
4210	ARVADA	CO		06/13/2014		1,259,259								40,594			
4211	MARTINEZ	CA		04/29/2014		4,370,921								264,914			
4213	WESTBURY	NY		06/30/2014		5,759,152								219,330			
4216	TEMPE	AZ		07/17/2014		3,104,344								112,067			
4218	PALM DESERT	CA		05/30/2014		10,937,124								309,397			
4221	SACRAMENTO	CA		04/30/2014		1,399,119								84,638			
4222	SAN FRANCISCO	CA		06/04/2014		2,081,616								53,050			
4224	BROOKLYN	NY		08/22/2014		3,113,747								184,692			
4225	MEMPHIS	TN		07/25/2014		5,495,962								140,655			
4226	QUEEN CREEK	AZ		04/15/2014		2,164,516								82,263			
4227	CLEVELAND	OH		06/06/2014		1,781,403								64,706			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4228	FORT WALTON BEACH	FL		06/30/2014		2,015,248								49,431			
4229	SAN MARCOS	TX		06/20/2014		945,083								24,547			
4230	TUCSON	AZ		06/23/2014		2,653,563								99,263			
4231	NEW HARTFORD	NY		06/02/2014		2,310,984								84,987			
4232	JOLIET	IL		07/01/2014		2,035,540								76,121			
4233	PHOENIX	AZ		05/12/2014		1,352,399								51,040			
4234	ENGLEWOOD	CO		05/06/2014		4,285,450								111,229			
4237	SAN FRANCISCO	CA		05/15/2014		2,928,959								74,336			
4238	DEER PARK	TX		09/02/2014		3,421,058								85,639			
4241	KALAMAZOO	MI		08/15/2014		2,684,326								99,907			
4243	FORT WALTON BEACH	FL		06/30/2014		1,825,578								44,778			
4245	COLORADO SPRINGS	CO		10/31/2014		992,138								24,689			
4246	RAEFORD	NC		06/11/2014		3,427,773								256,339			
4247	TUCSON	AZ		05/08/2014		1,121,419								28,497			
4252	CHILLICOTHE	OH		06/19/2014		2,425,918								89,468			
4254	MESA	AZ		06/17/2014		1,769,647								44,985			
4257	VILLE PLATTE	LA		06/02/2014		704,104								41,752			
4265	PORT ARTHUR	TX		05/30/2014		1,078,186								85,243			
4269	COMMERCE CITY	CO		10/20/2014		1,697,863								78,801			
4270	COLORADO SPRINGS	CO		06/27/2014		1,155,590								42,457			
4271	MANSURA	LA		09/02/2014		1,071,464								37,928			
4272	SCOTTSDALE	AZ		06/05/2014		2,376,890								62,915			
4273	TEMPLE TERRACE	FL		05/29/2014		800,190								56,314			
4274	ROCKFORD	IL		05/15/2014		975,689								25,653			
4278	DRAPER	UT		07/03/2014		1,608,894								40,847			
4279	SILVERDALE	WA		07/01/2014		1,135,865								28,764			
4280	LOS ANGELES	CA		07/18/2014		1,564,444								39,632			
4281	RENO	NV		07/03/2014		5,841,060								213,296			
4282	RENO	NV		07/03/2014		5,284,768								192,982			
4284	RENO	NV		07/11/2014		6,953,643								253,923			
4285	SACRAMENTO	CA		05/27/2014		3,406,413								127,596			
4287	SACRAMENTO	CA		07/07/2014		2,660,157								157,427			
4288	WILLIAMSVILLE	NY		07/21/2014		5,925,926								150,122			
4291	SIOUX FALLS	SD		06/06/2014		2,043,769								52,085			
4297	LAS VEGAS	NV		08/08/2014		2,690,285								100,391			
4299	CORAL GABLES	FL		06/12/2014		1,327,195								32,763			
4300	STONE MOUNTAIN	GA		06/23/2014		805,248								20,108			
4303	ANTIOCH	CA		07/25/2014		583,388								21,610			
4307	MIDVALE	UT		07/15/2014		1,019,335								25,790			
4309	WATSONVILLE	CA		07/14/2014		2,473,040								146,730			
4312	ROTHSCHILD	WI		07/23/2014		3,241,718								512,550			
4315	DENVER	CO		08/01/2014		2,373,004								58,974			
4318	CANASTOTA	NY		09/11/2014		4,211,129								243,326			
4319	FREDONIA	NY		09/11/2014		4,390,326								253,681			
4320	JEFFERSON CITY	MO		07/31/2014		1,890,673								73,286			
4323	ROUND ROCK	TX		07/10/2014		830,000								20,866			
4326	AUBURN HILLS	MI		08/15/2014		835,918								30,750			
4329	BURLINGAME	CA		09/12/2014		5,300,898								98,558			
4330	SOUTH JORDAN	UT		08/28/2014		1,858,481								67,974			
4331	JACKSONVILLE	FL		07/09/2014		2,304,414								136,813			
4332	HOUSTON	TX		09/29/2014		952,568								23,601			
4337	JACKSON	TN		07/23/2014		4,216,412								108,046			
4340	SARATOGA	CA		07/02/2014		4,084,359								105,417			
4341	EL CAJON	CA		08/13/2014		1,911,934								42,838			
4343	VICTORVILLE	CA		07/24/2014		1,796,133								47,807			
4344	CYPRESS	TX		07/10/2014		2,496,495								94,069			
4345	ALLEN	TX		07/01/2014		1,635,294								40,369			
4347	LOS LUNAS	NM		07/15/2014		817,127								20,984			
4348	PORTLAND	OR		07/15/2014		645,946								16,588			
4349	VANCOUVER	WA		07/15/2014		712,149								18,288			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4352	WEST CHESTER	OH		07/09/2014		2,287,368								58,987			
4353	ST CHARLES	MO		09/02/2014		5,691,487								147,092			
4355	FORT WAYNE	IN		08/29/2014		3,122,814								181,313			
4359	BRONX	NY		10/16/2014		4,287,431								109,335			
4360	MIAMI	FL		08/13/2014		1,334,937								78,978			
4362	EL PASO	TX		08/19/2014		2,358,598								139,449			
4364	SOUTH EUCLID	OH		09/10/2014		6,648,349								173,828			
4368	WAXHAW	NC		11/19/2014		2,100,288								53,318			
4369	PFLUGERVILLE	TX		09/12/2014		854,434								49,922			
4370	SHAKER HEIGHTS	OH		08/29/2014		1,375,751								23,708			
4371	NORTH CAANTON	OH		08/20/2014		1,334,070								31,825			
4375	MERCER ISLAND	WA		08/13/2014		1,519,831								38,420			
4378	PENSACOLA	FL		09/11/2014		4,160,021								222,920			
4379	TROY	MI		11/24/2014		1,451,255								52,902			
4380	RENTON	WA		10/30/2014		1,120,791								40,859			
4389	MAYWOOD	IL		10/31/2014		683,653								16,256			
4390	BOTHELL	WA		08/28/2014		5,838,742								220,380			
4392	VERO BEACH	FL		08/07/2014		1,933,270								103,649			
4397	WHITESTONE	NY		10/23/2014		4,771,476								117,972			
4398	NORMANDY PARK	WA		08/15/2014		7,024,815								226,961			
4399	VAN NUYS	CA		08/29/2014		2,098,202								53,518			
4401	INGLESIDE	TX		08/08/2014		1,111,960								42,050			
4402	FAIRVIEW HEIGHTS	IL		09/08/2014		2,098,759								124,310			
4403	BRIDGETON	MO		09/08/2014		2,143,413								126,955			
4404	PHOENIX	AZ		12/22/2014		822,933								15,064			
4407	SHERWOOD	OR		08/19/2014		3,251,895								80,743			
4408	LAS VEGAS	NV		10/14/2014		1,867,710								68,220			
4409	NEW YORK	NY		05/21/2015		11,788,642								506,260			
4410	PACIFIC PALISADES	CA		09/08/2014		3,617,526								103,635			
4411	THOUSAND OAKS	CA		09/11/2014		3,070,286								65,680			
4412	RAYTOWN	MO		09/22/2014		629,421								15,256			
4413	WESTERVILLE	OH		09/24/2014		4,983,593								186,473			
4416	PICO RIVERA	CA		12/12/2014		2,010,081								50,144			
4417	PALM HARBOR	FL		09/15/2014		1,473,291								37,984			
4418	MOUNTAIN VIEW	CA		08/28/2014		2,279,416								57,770			
4420	COVINGTON	LA		10/30/2014		2,831,076								86,463			
4421	TOMBALL	TX		09/26/2014		5,606,126								167,315			
4422	FLOWERTY BRANCH	GA		09/12/2014		635,520								22,271			
4424	LOS ANGELES	CA		10/31/2014		2,223,323								39,547			
4425	SAN BERNARDINO	CA		10/30/2014		762,313								19,390			
4427	DALLAS	TX		10/06/2014		2,381,096								61,112			
4428	CLOVIS	CA		10/16/2014		662,890								24,283			
4429	CLOVIS	CA		10/16/2014		662,890								24,283			
4433	DES MOINES	IA		10/17/2014		2,519,350								93,002			
4434	CEDAR RAPIDS	IA		10/17/2014		3,995,464								148,900			
4436	AUSTIN	TX		11/17/2014		1,674,909								42,794			
4437	CHICAGO	IL		10/22/2014		1,526,367								37,983			
4438	MORTON GROVE	IL		10/22/2014		858,581								21,366			
4440	TUCSON	AZ		08/28/2014		1,204,329								45,673			
4443	TACOMA	WA		08/28/2014		1,991,576								51,778			
4448	WASHINGTON	DC		01/22/2015		2,800,851								57,358			
4449	LONG BEACH	CA		10/30/2014		6,093,521								157,397			
4450	ST CHARLES	IL		09/25/2014		1,235,663								31,858			
4451	MALVERN	PA		09/16/2014		1,895,936								51,232			
4455	SAN FRANCISCO	CA		11/12/2014		8,587,023								220,530			
4456	REDDING	CA		10/21/2014		5,708,590								336,802			
4457	AUBURNDALE	FL		11/14/2014		3,117,065								181,765			
4459	ALBUQUERQUE	NM		10/06/2014		1,714,856								43,787			
4461	CHULA VISTA	CA		10/23/2014		8,107,546								304,218			
4462	CARSON CITY	NV		12/11/2014		6,573,949								115,121			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4463	LAS VEGAS	NV		11/24/2014		1,354,657								77,855			
4464	DAPHNE	AL		09/30/2014		2,673,728								99,758			
4465	COMPTON	CA		10/15/2014		2,802,841								154,810			
4466	CHARLOTTE	NC		10/01/2014		2,644,638								101,340			
4467	SAN ANTONIO	TX		10/30/2014		4,979,504								241,594			
4468	BATON ROUGE	LA		10/02/2014		2,708,569								70,011			
4469	GILBERT	AZ		09/26/2014		2,664,425								67,301			
4470	DAYTON	NV		10/23/2014		3,517,631								170,668			
4472	CONROE	TX		10/09/2014		1,238,085								31,817			
4475	JACKSONVILLE	FL		09/30/2014		1,295,821								33,281			
4476	LAS VEGAS	NV		09/29/2014		6,443,345								225,733			
4477	GREENSBORO	NC		09/22/2014		932,495								33,641			
4479	RICHMOND	VA		09/18/2014		2,019,977								52,012			
4482	BALTIMORE	MD		11/26/2014		2,639,087								152,881			
4484	MURRIETA	CA		10/01/2014		1,395,206								51,956			
4485	LOMBARD	IL		01/05/2015		2,242,209								56,778			
4486	NAPERVILLE	IL		01/05/2015		2,069,731								52,410			
4488	HOUSTON	TX		10/24/2014		2,239,376								133,420			
4492	COLORADO SPRINGS	CO		10/14/2014		1,907,322								47,770			
4495	LAS VEGAS	NV		11/25/2014		1,813,292								46,330			
4497	DEER PARK	TX		12/11/2014		1,887,236								48,752			
4498	HOUSTON	TX		12/11/2014		2,102,638								54,107			
4500	RICHMOND	VA		12/19/2014		1,435,090								51,857			
4501	ORLANDO	FL		11/10/2014		1,756,814								65,733			
4502	DINUBA	CA		09/29/2014		1,338,940								79,615			
4503	PORTLAND	OR		09/30/2014		1,806,353								46,393			
4506	BREA	CA		11/14/2014		761,670								19,505			
4507	HAVERHILL	MA		10/09/2014		2,416,642								60,108			
4516	SANTA ANA	CA		10/30/2014		880,765								22,721			
4517	EUGENE	OR		11/07/2014		1,839,207								32,594			
4518	GOODYEAR	AZ		10/30/2014		1,242,512								157,651			
4520	MONROVIA	CA		12/22/2014		1,592,034								32,984			
4523	SPRING	TX		11/25/2014		1,002,148								25,572			
4524	LYNNWOOD	WA		10/31/2014		2,711,549								45,836			
4526	GOODYEAR	AZ		10/08/2014		2,429,874								61,806			
4527	SAN JOSE	CA		10/29/2014		4,483,701								111,576			
4528	NASVILLE	TN		11/05/2014		1,384,371								35,098			
4531	NORTHRIDGE	CA		12/11/2014		1,534,193								36,851			
4532	GRETNA	LA		12/01/2014		3,879,683								224,749			
4533	COVINA	CA		12/08/2014		1,434,070								36,665			
4534	SAN LUIS OBISPO	CA		01/13/2015		1,730,900								40,464			
4536	SAN ANTONIO	TX		10/29/2014		652,627								24,348			
4537	BUFFALO	NY		11/18/2014		542,245								30,979			
4538	HUNTINGTON BEACH	CA		12/17/2014		5,635,170								203,626			
4539	HILLSBORO	OR		11/25/2014		6,684,904								168,611			
4540	LAWRENCEVILLE	GA		12/11/2014		2,008,330								51,017			
4542	ORLANDO	FL		12/23/2014		7,207,232								143,861			
4543	FOLSOM	CA		11/26/2014		4,940,002								179,553			
4544	LAS VEGAS	NV		12/23/2014		3,054,041								109,499			
4547	ROME	GA		10/23/2014		1,159,922								67,059			
4550	HOUSTON	TX		12/10/2014		1,219,837								43,145			
4551	UNION CITY	CA		12/02/2014		8,800,428								508,125			
4554	CLEVELAND	OH		12/31/2014		1,918,673								72,772			
4557	SUNNYVALE	CA		12/04/2014		3,868,431								70,373			
4562	AURORA	CO		01/16/2015		11,489,465								295,879			
4563	VERO BEACH	FL		11/18/2014		844,150								30,033			
4564	SEATTLE	WA		12/31/2014		10,050,511								249,034			
4567	WEST CHESTER	OH		12/17/2014		6,787,312								725,821			
4568	HOUSTON	TX		11/10/2014		726,292								12,724			
4569	INDIANAPOLIS	IN		11/06/2014		13,554,371								239,027			

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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
4571	DENVER	CO		11/25/2014		1,591,925								57,918			
4572	SAINT PETERS	MO		12/11/2014		1,863,702								47,958			
4573	UNION	MO		12/11/2014		1,529,191								39,350			
4574	SAINT PETERS	MO		12/11/2014		1,290,255								33,202			
4576	TALLAHASSEE	FL		11/24/2014		1,498,176								54,560			
4577	PLAINFIELD	IN		12/18/2014		2,417,603								87,786			
4578	CANOGA PARK	CA		12/01/2014		1,573,560								40,777			
4579	HERKIMER	NY		03/24/2015		4,190,347								229,986			
4584	DEER PARK	TX		12/30/2014		1,267,481								46,024			
4585	DEER PARK	TX		01/28/2015		1,506,633								54,339			
4586	NOVI	MI		12/30/2014		4,128,216								151,366			
4588	SEATTLE	WA		12/18/2014		5,295,494								197,009			
4590	NEWPORT BEACH	CA		12/01/2014		1,193,501								30,220			
4592	EUGENE	OR		12/18/2014		931,851								23,979			
4593	VENICE	FL		01/30/2015		3,636,321								210,621			
4594	SAN ANTONIO	TX		12/22/2014		1,495,162								86,172			
4596	ROCKINGHAM	NC		01/09/2015		1,396,893								146,482			
4597	HOUSTON	TX		12/22/2014		3,659,100								134,165			
4598	OGDEN	UT		12/12/2014		3,345,106								86,079			
4599	EDINBURG	TX		01/12/2015		1,157,115								82,751			
4600	HOUSTON	TX		01/30/2015		931,354								40,458			
4601	SANTA CLARITA	CA		12/17/2014		2,539,403								44,985			
4602	ALHAMBRA	CA		04/01/2015		2,915,955								53,425			
4605	SYLMAR	CA		12/31/2014		1,911,489								49,188			
4609	TRACY	CA		01/26/2015		5,120,081								191,069			
4610	RIVERSIDE	CA		02/13/2015		1,924,254								46,215			
4611	ALBERTVILLE	AL		12/29/2014		1,049,631								27,891			
4612	FARMINGTON	UT		12/30/2014		1,218,432								45,330			
4615	SHAWNEE	KS		02/11/2015		1,558,851								55,514			
4616	LAS VEGAS	NV		01/21/2015		2,596,434								65,919			
4618	FAIRLAWN	OH		01/28/2015		1,150,675								28,687			
4619	CHICAGO	IL		02/10/2015		849,381								30,759			
4620	CHICAGO	IL		02/10/2015		707,817								25,632			
4621	HOUSTON	TX		02/18/2015		5,653,916								209,609			
4622	DALLAS	TX		03/11/2015		1,444,859								35,186			
4623	STAFFORD	TX		01/08/2015		1,435,328								36,039			
4624	POOLER	GA		05/01/2015		1,291,650								22,364			
4629	CANTON	OH		02/23/2015		4,702,458								119,790			
4634	ROCHESTER HILLS	MI		04/21/2015		2,068,004								54,516			
4635	HEBRON	KY		02/27/2015		1,225,564								45,126			
4636	COLUMBIA	TN		03/17/2015		1,231,303								43,814			
4645	AUBURN	NY		02/27/2015		804,569								27,787			
4649	COSTA MESA	CA		01/20/2015		2,207,792								53,762			
4650	SPRING	TX		02/04/2015		2,088,158								52,711			
4653	WESLEY CHAPEL	FL		02/27/2015		1,983,992								70,655			
4654	PHOENIX	AZ		05/08/2015		2,027,930								50,721			
4659	AUBURN	MA		02/02/2015		2,825,321								105,666			
4660	DEER PARK	TX		03/03/2015		1,440,357								36,217			
4662	TEMPE	AZ		01/23/2015		729,276								17,899			
4664	INDIO	CA		01/29/2015		941,707								33,931			
4665	FLUSHING	NY		02/17/2015		4,230,071								103,482			
4666	TEMPE	AZ		01/23/2015		614,127								15,072			
4667	SAN DIEGO	CA		02/13/2015		1,696,175								62,883			
4668	PHOENIX	AZ		02/03/2015		3,513,331								89,331			
4669	SEATTLE	WA		05/07/2015		7,996,684								202,465			
4671	ROCKWALL	TX		04/23/2015		3,352,043								86,745			
4672	DOWNEY	CA		03/19/2015		1,747,503								62,182			
4673	GREECE	NY		02/27/2015		959,757								33,710			
4674	FREDONIA	NY		02/27/2015		808,465								28,396			
4678	ORMOND BEACH	FL		01/28/2015		1,467,375								62,637			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4680	ANN ARBOR	MI		03/26/2015		2,109,165								120,989			
4681	LOS ANGELES	CA		04/03/2015		994,514								35,388			
4683	CHARLOTTESVILLE	VA		02/13/2015		1,188,207								67,801			
4685	CHULA VISTA	CA		03/04/2015		1,654,038								60,920			
4687	BROOKFIELD	WI		03/31/2015		336,158								8,934			
4688	NORTH LAS VEGAS	NV		03/16/2015		1,843,070								67,883			
4690	MURRIETA	CA		03/03/2015		1,069,969								38,261			
4692	COLUMBUS	OH		03/20/2015		1,450,004								51,087			
4693	PHOENIX	AZ		03/31/2015		6,454,048								156,966			
4694	LOS ANGELES	CA		02/18/2015		1,442,070								35,278			
4695	VALLEJO	CA		02/12/2015		1,918,142								49,565			
4696	BISHOP	CA		02/27/2015		5,771,488								139,347			
4697	GERMANTOWN	TN		02/13/2015		1,759,859								54,751			
4698	ALBANY	GA		02/27/2015		1,389,682								66,724			
4700	PFLUGERVILLE	TX		04/22/2015		983,927								44,359			
4701	LAS VEGAS	NV		05/22/2015		6,342,047								163,481			
4702	FLORENCE	KY		03/30/2015		1,394,117								51,347			
4707	RIVERDALE	UT		04/13/2015		2,087,400								75,258			
4712	CHICAGO	IL		04/13/2015		1,251,832								32,112			
4713	PACIFICA	CA		03/20/2015		1,442,988								36,265			
4714	KIRKLAND	WA		04/22/2015		3,794,185								137,471			
4716	LONG BEACH	CA		05/19/2015		1,591,782								40,871			
4718	BOULDER	CO		04/14/2015		1,299,979								33,347			
4719	OREM	UT		04/01/2015		2,785,911								72,332			
4720	TONAWANDA	NY		06/30/2015		2,766,267								99,417			
4721	LEWISVILLE	TX		03/17/2015		4,772,551								188,581			
4722	SPOKANE	WA		04/07/2015		3,317,034								121,975			
4723	HOUSTON	TX		05/22/2015		3,621,304								90,574			
4726	GLENDALE HEIGHTS	IL		06/05/2015		6,726,618								310,876			
4727	LEXINGTON	KY		04/08/2015		3,589,424								133,504			
4730	REDMOND	WA		04/22/2015		1,090,828								39,523			
4734	SCHERTZ	TX		06/23/2015		702,826								16,574			
4735	MESA	AZ		03/18/2015		917,641								52,284			
4736	CLIFTON PARK	NY		05/07/2015		1,710,541								62,803			
4737	METAIRIE	LA		03/31/2015		4,663,519								179,320			
4739	BALTIMORE	MD		05/19/2015		14,226,986								892,594			
4741	CLEVELAND	OH		03/20/2015		616,010								15,280			
4746	EASTPOINTE	MI		03/05/2015		958,902								24,874			
4747	JACKSONVILLE	FL		03/31/2015		2,024,071								114,936			
4750	INDIANAPOLIS	IN		08/28/2015		3,618,567								152,151			
4753	OCEANSIDE	CA		06/02/2015		821,552								20,066			
4754	SAN FRANCISCO	CA		06/30/2015		3,949,578								222,665			
4755	AUSTIN	TX		04/30/2015		4,212,671								108,203			
4760	TRACY	CA		05/15/2015		964,521								24,895			
4762	SUN VALLEY	CA		04/15/2015		1,060,719								59,619			
4763	WOODLAND HILLS	CA		06/01/2015		2,385,384								133,349			
4764	BUCKEYE	AZ		04/15/2015		7,032,119								178,744			
4766	CATHEDRAL CITY	CA		04/09/2015		1,684,799								43,444			
4767	MILL CREEK	WA		05/28/2015		4,043,649								145,262			
4768	MOUNT VERNON	OH		05/12/2015		1,046,591								37,597			
4769	FORT PIERCE	FL		06/22/2015		4,556,226								255,102			
4770	TUKWILA	WA		05/21/2015		1,384,303								56,306			
4771	ATASCADERO	CA		05/14/2015		5,279,006								295,921			
4773	FORTUNA	CA		04/16/2015		1,233,745								44,305			
4774	HOUSTON	TX		07/09/2015		4,785,690								169,173			
4776	DEPEW	NY		12/14/2015		2,388,994								126,184			
4777	HOUSTON	TX		05/06/2015		788,666								18,633			
4783	GREENDALE	WI		05/01/2015		1,542,893								38,202			
4784	ATLANTA	GA		05/19/2015		1,586,240								219,316			
4785	SANTA BARBARA	CA		06/11/2015		2,798,659								52,889			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4788	CHICAGO	IL		05/28/2015		2,873,610								71,401			
4789	BAKERSFIELD	CA		05/20/2015		6,760,741								614,268			
4791	PASSAIC	NJ		04/30/2015		3,854,833								96,962			
4795	AUSTIN	TX		05/22/2015		943,374								40,051			
4796	VANCOUVER	WA		06/09/2015		2,708,269								68,161			
4797	SAN DIEGO	CA		06/23/2015		8,108,023								291,396			
4798	PERRYSBURG	OH		05/21/2015		1,009,404								35,688			
4799	SACRAMENTO	CA		06/11/2015		3,206,275								67,104			
4801	ALBERTVILLE	AL		09/04/2015		5,889,529								783,497			
4803	HOUSTON	TX		05/22/2015		2,712,797								96,681			
4809	ORANGE	CA		05/22/2015		2,899,878								70,639			
4813	SAN MATEO	CA		09/28/2015		3,407,908								82,780			
4814	SAN MATEO	CA		09/28/2015		1,460,532								35,477			
4818	MONROE	OH		11/05/2015		1,722,551								144,713			
4825	HOUSTON	TX		05/19/2015		3,473,679								88,726			
4826	SALT LAKE CITY	UT		05/28/2015		2,188,090								78,761			
4831	VERNON HILLS	IL		06/24/2015		3,193,031								116,481			
4832	PARAMUS	NJ		06/25/2015		6,250,000								50,512			
4833	STOCKTON	CA		09/21/2015		1,216,737								29,874			
4834	PORT ST LUCIE	FL		05/20/2015		2,073,615								53,592			
4837	APPLE VALLEY	CA		06/03/2015		3,675,334								92,621			
4839	CLEVELAND	OH		06/15/2015		1,394,379								33,996			
4840	HOUSTON	TX		05/21/2015		2,662,307								96,786			
4844	VENICE	CA		06/05/2015		2,130,087								54,952			
4845	CAROL STREAM	IL		08/03/2015		1,019,245								25,774			
4846	SAN DIMAS	CA		05/29/2015		2,121,838								54,838			
4847	VAN NUYS	CA		05/29/2015		2,121,838								54,838			
4850	LOMBARD	IL		06/18/2015		3,763,715								212,187			
4851	NORTH HOLLYWOOD	CA		06/25/2015		1,608,453								41,886			
4852	MISSOULA	MT		09/30/2015		15,570,029								385,870			
4856	TOOELE	UT		06/25/2015		3,571,474								132,239			
4857	SEATTLE	WA		08/19/2015		9,449,641								206,111			
4863	EL PASO	TX		05/21/2015		3,327,884								120,982			
4864	GILBERT	AZ		07/15/2015		5,040,841								125,492			
4867	COLUMBUS	OH		07/14/2015		2,104,176								75,510			
4869	OREM	UT		06/29/2015		1,207,547								31,446			
4870	SAN DIEGO	CA		03/01/2016		10,356,236								544,417			
4871	SAN DIEGO	CA		06/17/2015		5,804,524								145,317			
4872	BRADENTON	FL		07/16/2015		1,646,707								81,566			
4881	POTEAU	OK		06/30/2015		10,002,597								555,421			
4884	WESTMINSTER	CA		07/31/2015		4,367,013								105,160			
4888	CORONA	CA		05/20/2015		2,191,490								41,076			
4891	HOUSTON	TX		08/14/2015		1,151,609								40,649			
4893	HOUSTON	TX		05/21/2015		1,845,012								178,457			
4894	LAS VEGAS	NV		05/21/2015		2,372,158								229,444			
4900	WEST PALM BEACH	FL		06/10/2015		1,612,781								64,598			
4901	CHICAGO	IL		06/10/2015		1,476,131								54,710			
4902	HEBRON	KY		08/28/2015		3,449,814								209,689			
4906	VENICE	CA		07/09/2015		5,203,045								77,471			
4908	MARYSVILLE	WA		07/06/2015		2,373,428								60,270			
4909	SALEM	OR		06/09/2015		3,785,553								97,836			
4910	SANDY	UT		07/02/2015		908,622								32,607			
4911	TRACY	CA		07/08/2015		2,324,990								59,040			
4913	SEATTLE	WA		07/09/2015		2,907,405								72,957			
4916	KENT	WA		07/24/2015		2,423,374								60,410			
4921	NORTHRIDGE	CA		08/10/2015		3,155,300								74,971			
4923	HOUSTON	TX		09/22/2015		3,506,473								84,152			
4925	BEAVERTON	OR		07/29/2015		1,358,443								113,997			
4926	WORTHINGTON	OH		10/01/2015		3,017,856								73,798			
4927	WAYNE	NJ		08/03/2015		4,784,784								166,268			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4928	VALENCIA	CA		07/30/2015		1,094,792								82,905			
4929	ELK RIVER	MN		07/16/2015		1,035,245								25,096			
4932	GEORGETOWN	TX		08/12/2015		1,834,653								138,537			
4934	ELMHURST	IL		02/02/2016		3,000,043								69,318			
4936	FORSYTH	GA		07/22/2015		1,914,460								67,540			
4937	SAN DIEGO	CA		07/15/2015		2,584,148								91,441			
4938	SAN DIEGO	CA		07/15/2015		1,844,244								44,115			
4939	NAMPA	ID		06/29/2015		3,336,028								84,626			
4940	SAN ANTONIO	TX		06/29/2015		2,683,327								68,068			
4941	PHOENIX	AZ		07/17/2015		1,548,952								199,903			
4943	THOUSAND OAKS	CA		12/02/2015		2,153,138								53,194			
4946	TRACY	CA		09/25/2015		2,141,540								52,509			
4947	WOODINVILLE	WA		07/22/2015		8,960,414								270,403			
4949	WHITE LAKE	MI		07/27/2015		1,392,367								49,418			
4950	OAK CREEK	WI		09/11/2015		2,866,799								69,937			
4951	MARIETTA	GA		07/21/2015		2,391,574								85,480			
4965	UNIVERSAL CITY	TX		07/30/2015		2,698,061								159,149			
4969	SAN MATEO	CA		09/21/2015		1,444,193								50,186			
4970	LITTLE ROCK	AR		09/23/2015		452,444								42,770			
4973	TUKWILA	WA		09/28/2015		1,216,644								29,951			
4974	WATERFORD	MI		07/27/2015		645,944								22,926			
4975	SAN FRANCISCO	CA		09/21/2015		1,925,591								66,914			
4976	LUFKIN	TX		10/19/2015		5,820,674								124,848			
4977	CYPRESS	TX		07/20/2015		3,427,703								120,318			
4978	AUBURN	WA		06/19/2015		4,813,528								265,256			
4979	HUTTO	TX		07/01/2015		1,144,248								41,411			
4984	CHAGRIN FALLS	OH		07/31/2015		1,868,908								44,406			
4987	RAYMORE	MO		10/01/2015		1,785,859								61,971			
4988	DOWNEY	CA		06/30/2015		4,643,401								116,402			
4992	MILWAUKEE	WI		07/22/2015		5,708,472								309,424			
4995	CANOGA PARK	CA		10/01/2015		721,272								25,759			
4998	WILLOUGHBY	OH		08/13/2015		1,248,973								42,983			
4999	HOUMA	LA		08/13/2015		916,473								49,587			
5000	INDEPENDENCE	MO		07/29/2015		970,595								52,943			
5001	BEACH CITY	TX		07/29/2015		872,685								47,602			
5003	BOLINGBROOK	IL		08/28/2015		1,728,656								60,037			
5004	BEND	OR		07/31/2015		744,391								72,892			
5005	CEDAR PARK	TX		08/26/2015		1,018,077								35,287			
5007	RIALTO	CA		08/26/2015		3,886,229								95,569			
5009	PORTLAND	OR		08/26/2015		1,775,478								62,606			
5010	STAFFORD	TX		12/01/2015		3,419,667								83,814			
5014	MOBILE	AL		10/08/2015		675,598								23,564			
5022	TRACY	CA		10/02/2015		1,518,116								223,068			
5024	BECKLEY	WV		12/08/2015		6,864,671								245,039			
5025	TUCSON	AZ		09/28/2015		1,459,634								36,222			
5027	ATLANTA	GA		09/17/2015		2,388,043								55,861			
5028	ANN ARBOR	MI		10/13/2015		4,345,501								149,413			
5029	CINCINNATI	OH		08/14/2015		2,352,225								57,002			
5030	GLEN HEAD	NY		08/06/2015		1,797,203								42,520			
5031	CLAREMONT	CA		09/22/2015		1,021,996								34,302			
5032	CHINO	CA		10/05/2015		1,097,950								26,165			
5034	PENNSAUKEN	NJ		08/27/2015		1,055,499								37,369			
5036	ALHAMBRA	CA		12/01/2015		3,235,010								172,226			
5037	JACKSONVILLE BEACH	FL		09/18/2015		715,769								17,294			
5038	TALLAHASSEE	FL		09/15/2015		1,542,005								52,288			
5040	CULVER CITY	CA		09/04/2015		3,367,084								119,283			
5041	KIRKLAND	WA		09/16/2015		2,568,000								61,216			
5045	FEDERAL WAY	WA		09/10/2015		1,540,923								53,167			
5046	LAS VEGAS	NV		09/03/2015		2,295,840								171,458			
5049	COSTA MESA	CA		10/23/2015		2,143,365								74,074			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5050	SAN DIEGO	CA		10/23/2015		2,651,739								143,008			
5051	SAN DIEGO	CA		10/23/2015		1,202,753								64,865			
5052	SAN DIEGO	CA		10/23/2015		2,177,639								75,258			
5054	CLINTON	CT		10/13/2015		4,130,581								96,325			
5055	OAK LAWN	IL		09/14/2015		1,559,825								36,241			
5056	REDMOND	WA		10/20/2015		1,303,650								44,824			
5057	ROSEVILLE	MI		09/11/2015		2,379,482								85,583			
5059	PORTLAND	OR		09/28/2015		1,066,532								57,081			
5060	PASADENA	CA		10/14/2015		3,862,518								132,942			
5062	ALBUQUERQUE	NM		12/31/2015		2,376,889								83,029			
5063	COLORADO SPRINGS	CO		09/23/2015		1,037,596								56,046			
5064	RANCHO CORDOVA	CA		09/14/2015		2,677,261								69,503			
5065	FUQUAY VARINA	NC		08/21/2015		1,400,160								41,923			
5067	MARION	IA		09/28/2015		1,781,618								61,534			
5068	CHANDLER	TX		09/25/2015		736,483								70,410			
5070	DALLAS	TX		09/10/2015		3,503,798								86,372			
5071	SYRACUSE	NY		10/15/2015		3,688,105								123,087			
5072	BAKERSFIELD	CA		11/20/2015		3,761,283								197,387			
5073	GEORGETOWN	TX		09/08/2015		2,698,619								91,415			
5074	FULLERTON	CA		11/06/2015		1,375,313								23,869			
5075	LEXINGTON	KY		10/15/2015		3,476,401								119,530			
5079	PASADENA	CA		10/02/2015		3,186,947								109,354			
5084	VENTURA	CA		09/29/2015		1,312,848								33,280			
5085	RESEDA	CA		09/29/2015		565,329								31,058			
5086	SOUTHLAKE	TX		09/30/2015		2,872,160								69,954			
5089	CHESAPEAKE	VA		10/09/2015		1,761,117								37,552			
5090	BRONX	NY		10/29/2015		2,889,757								105,918			
5091	HIGHLANDS RANCH	CO		10/16/2015		1,169,215								29,635			
5092	TUCSON	AZ		09/24/2015		1,444,915								49,601			
5094	WORTHINGTON	OH		12/09/2015		3,178,514								74,808			
5095	DUBLIN	OH		12/09/2015		3,031,813								71,355			
5096	ROCKLIN	CA		09/01/2015		2,846,508								128,907			
5097	RIVERSIDE	CA		09/24/2015		3,114,608								76,675			
5098	ROUND LAKE BEACH	IL		10/09/2015		1,665,049								38,882			
5099	CHESAPEAKE	VA		10/20/2015		1,561,529								37,212			
5101	LOS ANGELES	CA		10/14/2015		3,191,468								56,523			
5103	GROVETOWN	GA		05/19/2016		1,631,292								38,630			
5105	CLEARLAKE	CA		10/16/2015		3,859,654								135,444			
5106	SAINT LOUIS	MO		11/20/2015		1,948,614								183,572			
5107	O FALLON	MO		11/20/2015		1,948,614								183,572			
5108	ATLANTA	GA		10/05/2015		1,120,481								60,780			
5109	ST PETERSBURG	FL		12/14/2015		6,896,128								118,266			
5114	IRVINE	CA		10/16/2015		5,116,045								177,714			
5115	FRESNO	CA		11/10/2015		14,158,818								569,411			
5116	SULPHUR	LA		11/30/2015		950,487								51,551			
5117	MONONA	WI		09/29/2015		4,146,524								227,159			
5118	CHULA VISTA	CA		12/09/2015		6,400,174								340,497			
5120	SAN FRANCISCO	CA		10/23/2015		1,718,584								334,896			
5122	ROSEMONT	IL		10/20/2015		1,764,277								95,215			
5124	MIDVALE	UT		10/27/2015		780,324								19,001			
5125	SALT LAKE CITY	UT		10/28/2015		2,790,576								201,837			
5126	INDIANAPOLIS	IN		10/16/2015		1,514,755								82,156			
5127	WEST JORDAN	UT		10/19/2015		1,705,478								85,175			
5128	MILWAUKEE'	WI		10/02/2015		4,671,119								250,709			
5130	LOS ANGELES	CA		11/04/2015		1,025,558								25,476			
5132	VALLEY CENTER	CA		11/04/2015		6,755,143								234,147			
5139	PORTLAND	OR		12/02/2015		3,098,313								79,389			
5142	KENMORE	WA		10/09/2015		1,701,974								43,030			
5143	CHARLOTTE	NC		02/16/2016		1,056,303								25,848			
5147	CARY	NC		11/18/2015		1,305,975								45,911			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5148	NASHVILLE	TN		11/19/2015		713,887								37,734			
5149	ANAHEIM	CA		11/10/2015		2,418,736								84,769			
5154	FRESNO	CA		11/30/2015		3,666,689								87,121			
5158	VALLEY STREAM	NY		11/25/2015		2,188,216								116,663			
5162	GROVE CITY	OH		01/22/2016		7,380,970								179,645			
5165	MAPLE VALLEY	WA		12/15/2015		7,319,636								204,889			
5168	COLORADO SPRINGS	CO		12/31/2015		2,154,961								51,261			
5169	RIDGEFIELD	WA		11/02/2015		2,158,140								75,019			
5170	LAS VEGAS	NV		12/03/2015		2,005,437								107,308			
5174	LYNNWOOD	WA		01/11/2016		1,860,378								45,040			
5175	NAVASOTA	TX		10/19/2015		1,894,914								101,468			
5176	BIRMINGHAM	AL		11/10/2015		1,448,500								49,804			
5180	SANTA ANA	CA		11/30/2015		658,863								22,138			
5181	LAKE WORTH	FL		11/30/2015		629,796								21,162			
5182	LAS VEGAS	NV		12/15/2015		3,388,473								61,865			
5183	FORT WORTH	TX		12/02/2015		1,432,029								48,903			
5188	ALBANY	OR		12/02/2015		6,769,982								239,699			
5189	DUNCANVILLE	TX		12/04/2015		1,851,563								66,218			
5191	TROY	MI		12/28/2015		2,911,446								100,662			
5195	FORT WAYNE	IN		11/19/2015		2,176,385								76,744			
5199	MOUNT WASHINGTON	KY		12/29/2015		8,490,484								448,459			
5200	MILWAUKEE	WI		11/20/2015		3,569,295								188,799			
5202	DENVILLE	NJ		12/17/2015		3,722,317								88,423			
5203	INDIALANTIC	FL		12/07/2015		895,483								30,842			
5204	ALBUQUERQUE	NM		12/18/2015		3,330,097								79,537			
5206	DENTON	TX		12/07/2015		1,910,150								101,989			
5213	FAIR OAKS	CA		11/30/2015		1,594,718								57,505			
5216	COSTA MESA	CA		02/01/2016		4,466,439								108,982			
5217	MILWAUKEE	WI		12/22/2015		3,945,998								177,399			
5222	LOS ANGELES	CA		12/29/2015		2,199,309								57,320			
5224	THORNTON	CO		12/23/2015		1,540,885								67,275			
5225	WEST CHESTER	OH		12/30/2015		3,992,405								94,068			
5227	LOS ANGELES	CA		12/07/2015		982,456								20,367			
5229	SANDY	UT		01/08/2016		6,265,015								153,325			
5230	BURBANK	CA		12/29/2015		5,140,113								181,402			
5231	FEDERAL WAY	WA		04/04/2016		9,097,006								315,069			
5232	TORRANCE	CA		01/07/2016		4,095,812								85,223			
5233	HOUSTON	TX		02/22/2016		1,670,933								40,226			
5235	DUBLIN	OH		12/29/2015		4,275,973								141,552			
5237	FIRESTONE	CO		12/23/2015		1,293,356								57,198			
5238	SALT LAKE CITY	UT		12/29/2015		4,987,743								241,164			
5239	FARMINGTON	NM		12/29/2015		2,014,281								97,393			
5242	EAST LIVERPOOL	OH		12/17/2015		1,003,341								53,034			
5245	ROCHESTER	MN		01/15/2016		3,138,425								108,042			
5246	WOOSTER	OH		12/17/2015		821,784								43,437			
5247	NEW KENSINGTON	PA		12/17/2015		993,785								52,529			
5248	RICHLAND	WA		01/20/2016		926,391								48,231			
5251	CUYAHOGA FALLS	OH		02/11/2016		983,431								22,974			
5254	CHICAGO	IL		01/26/2016		3,928,208								89,913			
5255	LIBERTY	MO		12/15/2015		1,702,697								30,983			
5257	ONTARIO	CA		12/28/2015		5,458,634								286,037			
5259	AKRON	OH		12/29/2015		1,164,887								39,945			
5267	SAN RAFEAL	CA		03/11/2016		3,818,550								126,840			
5268	ROMEOVILLE	IL		06/06/2016		3,137,029								156,004			
5269	BOISE	ID		03/10/2016		2,155,166								69,947			
5270	FEDERAL WAY	WA		01/26/2016		3,926,118								92,362			
5273	SWANSEA	MA		02/24/2016		2,146,650								73,813			
5274	PORT ARTHUR	TX		02/24/2016		829,387								28,519			
5277	BRONX	NY		12/28/2015		2,714,980								96,405			
5278	JACKSONVILLE	FL		02/02/2016		1,460,651								49,201			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
5279	MENASHA	WI		02/19/2016		1,401,220								32,959			
5282	MARION	IN		02/09/2016		971,561								22,896			
5283	LANCASTER	OH		02/09/2016		1,256,160								29,603			
5285	CONROE	TX		02/29/2016		1,252,403								29,626			
5286	CARSON CITY	NV		02/01/2016		1,578,799								26,526			
5287	NEWPORT NEWS	VA		04/11/2016		3,141,497								168,002			
5293	CASPER	WY		08/11/2016		8,287,386								258,090			
5294	DEERFIELD BEACH	FL		02/01/2016		2,162,842								46,342			
5296	REDWOOD CITY	CA		02/18/2016		4,537,099								107,894			
5297	TUCSON	AZ		01/29/2016		1,592,734								40,149			
5300	PLANO	TX		01/29/2016		7,259,564								175,259			
5304	KISSIMMEE	FL		08/01/2016		6,403,423								144,037			
5307	SALT LAKE CITY	UT		03/22/2016		3,459,894								62,249			
5308	SIMSBURY	CT		01/27/2016		2,213,539								73,789			
5310	EUGENE	OR		03/02/2016		4,425,227								103,662			
5311	UNION GAP	WA		03/21/2016		5,807,287								299,610			
5312	LAS VEGAS	NV		03/01/2016		2,704,240								63,434			
5315	MISHAWAKA	IN		02/17/2016		908,133								30,329			
5316	CLEVELAND	OH		02/17/2016		792,907								26,481			
5317	SALT LAKE CITY	UT		02/11/2016		1,081,432								25,717			
5323	OKLAHOMA CITY	OK		03/23/2016		933,833								25,155			
5327	STERLING	VA		03/15/2016		5,137,060								267,107			
5330	LOS ANGELES	CA		04/06/2016		4,834,900								255,933			
5331	ATLANTA	GA		04/22/2016		7,887,937								198,084			
5333	MESA	AZ		11/04/2016		1,846,438								43,699			
5335	DEARBORN	MI		03/07/2016		938,363								85,181			
5338	EMERYVILLE	CA		05/06/2016		2,714,796								62,538			
5339	DENVER	CO		03/03/2016		4,556,500								107,514			
5340	MOAB	UT		04/06/2016		5,323,658								649,377			
5342	ARLINGTON	TX		02/11/2016		4,407,722								114,581			
5345	MIAMI	FL		03/31/2016		2,755,920								68,361			
5346	FORSYTH	GA		03/31/2016		1,934,994								100,938			
5348	MIAMI	FL		03/31/2016		2,214,578								54,933			
5350	SANTA CRUZ	CA		05/02/2016		4,934,122								130,328			
5351	PLANO	TX		04/08/2016		1,849,760								44,714			
5354	LOS ANGELES	CA		03/31/2016		4,251,159								75,838			
5355	EUGENE	OR		04/12/2016		3,727,947								127,645			
5357	CUTLER BAY	FL		04/15/2016		2,935,944								99,588			
5358	CHARLOTTE	NC		04/13/2016		1,775,769								42,925			
5359	PUYALLUP	WA		03/16/2016		2,177,753								73,484			
5360	GOODYEAR	AZ		04/27/2016		1,177,095								40,557			
5361	LA PORTE	TX		04/20/2016		1,521,093								51,270			
5364	VANCOUVER	WA		05/10/2016		5,247,996								180,632			
5365	CHARLOTTE	NC		04/15/2016		2,331,046								122,009			
5368	ANAHEIM	CA		04/15/2016		3,406,677								82,797			
5370	RICHLAND	WA		04/12/2016		3,052,225								74,182			
5371	COLORADO SPRINGS	CO		04/22/2016		1,451,775								129,566			
5373	TUCSON	AZ		04/18/2016		1,453,985								37,110			
5374	KEENE	NH		09/30/2016		1,519,058								36,496			
5377	AMARILLO	TX		09/30/2016		946,298								22,735			
5380	REDONDO BEACH	CA		04/12/2016		2,975,594								43,614			
5382	PHOENIX	AZ		03/11/2016		2,348,016								80,732			
5386	PETALUMA	CA		04/05/2016		1,673,987								40,409			
5387	KIRKLAND	WA		05/03/2016		2,704,637								93,490			
5391	MURRIETA	CA		05/05/2016		1,820,316								61,291			
5392	CORNING	CA		05/05/2016		2,959,036								72,512			
5396	ESCONDIDO	CA		05/18/2016		1,088,383								24,077			
5397	LA MESA	CA		05/18/2016		1,088,383								24,077			
5402	DUBLIN	OH		04/18/2016		4,811,229								113,151			
5403	VIRGINIA BEACH	VA		05/24/2016		1,975,590								50,476			

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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
5405	ELK GROVE	CA		05/02/2016		2,969,331								54,258			
5406	GREELEY	CO		05/04/2016		1,782,903								92,291			
5407	SAN ANTONIO	TX		04/13/2016		2,011,769								67,808			
5410	SAN JACINTO	CA		07/08/2016		1,764,510								109,334			
5411	BILLINGS	MT		04/25/2016		2,622,611								136,967			
5414	SOUTHAVEN	MS		05/27/2016		6,877,638								355,409			
5415	LOGAN	UT		04/25/2016		1,183,777								28,733			
5416	CONSHOHOCKEN	PA		04/19/2016		1,113,295								42,895			
5420	GEORGETOWN	TX		06/20/2016		1,567,588								80,094			
5421	IRVING	TX		05/02/2016		4,391,031								224,895			
5422	SANTA ROSA	CA		06/29/2016		2,574,799								62,252			
5423	SACRAMENTO	CA		04/29/2016		3,684,000								90,277			
5425	LOS ANGELES	CA		07/28/2016		4,374,962								77,195			
5427	ROCK HILL	SC		05/20/2016		2,559,246								84,280			
5428	HOUSTON	TX		08/10/2016		6,452,993								145,356			
5429	PHILIPSBURG	PA		05/31/2016		487,902								24,970			
5430	SEATTLE	WA		03/31/2016		9,851,937								230,441			
5438	DARIEN	IL		07/15/2016		2,013,384								90,456			
5439	SANTA ANA	CA		08/05/2016		10,524,580								338,859			
5441	LONG BEACH	CA		03/31/2016		2,215,620								53,410			
5450	MISSOURI CITY	TX		06/24/2016		1,782,752								42,630			
5455	BOSSIER CITY	LA		06/10/2016		1,820,644								60,659			
5456	BOSSIER CITY	LA		06/06/2016		2,509,536								83,611			
5457	THOUSAND OAKS	CA		08/02/2016		3,175,967								74,186			
5458	LOWELL	MA		05/26/2016		1,747,022								57,838			
5459	HUDSON	NH		05/26/2016		713,572								23,624			
5464	SACRAMENTO	CA		07/29/2016		5,116,076								258,839			
5470	TACOMA	WA		06/08/2016		1,655,429								40,350			
5472	EL PASO	TX		05/16/2016		1,186,743								27,412			
5477	SAINT ALBANS	WV		05/11/2016		3,346,528								110,558			
5478	HOUSTON	TX		06/30/2016		3,924,852								105,455			
5481	GENEVA	IL		06/27/2016		1,474,699								63,563			
5482	SANTA ANA	CA		06/24/2016		1,456,314								33,873			
5483	VENETA	OR		06/10/2016		1,236,230								28,476			
5484	SACRAMENTO	CA		04/29/2016		2,960,756								69,631			
5486	PALMDALE	CA		06/20/2016		4,732,061								167,408			
5487	RENO	NV		07/01/2016		5,276,904								180,525			
5488	MILWAUKEE	WI		05/06/2016		5,929,691								302,209			
5493	PHOENIX	AZ		06/30/2016		8,901,768								445,141			
5494	CORAL SPRINGS	FL		08/18/2016		2,331,560								75,817			
5495	GRANADA HILLS	CA		06/27/2016		1,634,816								37,605			
5496	ANAHEIM	CA		06/08/2016		1,726,668								57,713			
5497	LOS ANGELES	CA		07/28/2016		2,485,875								43,562			
5498	SUWANEE	GA		06/06/2016		4,543,373								181,030			
5499	NEWPORT BEACH	CA		07/26/2016		1,591,751								25,525			
5500	SANDY	UT		06/29/2016		6,734,184								162,591			
5502	BAKERSFIELD	CA		09/12/2016		3,585,952								86,274			
5504	RIVERSIDE	CA		07/22/2016		1,377,222								70,205			
5508	LAKE OSWEGO	OR		06/15/2016		1,584,888								37,379			
5509	HENDERSON	NV		06/14/2016		8,039,805								431,734			
5510	GREENSBORO	NC		07/06/2016		4,947,204								438,075			
5512	NEW YORK	NY		06/22/2016		5,443,887								138,258			
5514	MONROE	WI		06/13/2016		1,959,841								99,313			
5516	ROCKLIN	CA		06/15/2016		1,584,757								37,687			
5517	COLUMBUS	OH		06/24/2016		1,371,405								45,985			
5518	PHOENIX	AZ		05/31/2016		2,633,884								136,311			
5519	PLACENTIA	CA		06/06/2016		2,085,405								36,096			
5521	MILWAUKEE	WI		06/30/2016		6,370,008								321,586			
5522	ENGLEWOOD	FL		06/22/2016		1,479,889								49,727			
5524	LITTLE ROCK	AR		07/27/2016		7,632,310								301,156			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
5525	CHIPLEY	FL		07/27/2016		5,795,816								228,692			
5526	LAKE CHARLES	LA		07/11/2016		2,104,462								50,740			
5532	LEXINGTON	NC		07/29/2016		1,483,741								50,129			
5533	SEATTLE	WA		06/30/2016		1,737,729								30,338			
5535	LOS ANGELES	CA		07/07/2016		1,683,664								40,372			
5536	SAN FRANCISCO	CA		07/08/2016		1,885,460								44,843			
5537	ELGIN	IL		06/30/2016		6,927,975								177,389			
5538	POOLER	GA		06/30/2016		1,584,888								37,379			
5540	HOUSTON	TX		07/07/2016		5,941,259								145,032			
5542	REDDING	CA		07/14/2016		2,373,401								81,900			
5545	FREMONT	CA		07/11/2016		1,573,926								80,353			
5547	SEATTLE	WA		07/05/2016		10,028,418								176,898			
5548	SHERWOOD	OR		08/01/2016		4,698,514								158,742			
5549	GRAND FORKS	ND		09/01/2016		2,381,062								77,843			
5551	AMBOY	IL		09/02/2016		4,197,908								211,792			
5553	LAS VEGAS	NV		07/14/2016		2,523,588								173,754			
5555	TUCSON	AZ		07/14/2016		1,183,677								40,324			
5556	THE WOODLANDS	TX		08/02/2016		4,466,302								104,036			
5559	HOUSTON	TX		08/01/2016		2,374,418								78,953			
5560	LAS VEGAS	NV		06/02/2017										120,110			
5561	STOCKTON	CA		09/15/2016		2,485,152								60,859			
5563	SAINT ROBERT	MO		08/08/2016		717,545								23,057			
5564	BEATRICE	NE		07/29/2016		717,545								23,057			
5567	TACOMA	WA		08/01/2016		2,183,213								51,781			
5568	BROOK PARK	OH		07/01/2016		1,497,016								130,816			
5571	DOVER	DE		11/23/2016		5,000,000								132,443			
5573	BISMARCK	ND		08/01/2016		4,167,254								100,909			
5577	LOVELAND	CO		08/11/2016		6,202,172								147,510			
5578	PLYMOUTH	MI		08/12/2016		2,231,597								75,493			
5581	MEMPHIS	TN		08/18/2016		1,876,382								96,744			
5584	ANCHORAGE	AK		12/01/2016		12,500,000								611,778			
5586	ATHENS	GA		09/09/2016		1,963,470								47,293			
5588	WOODINVILLE	WA		08/05/2016		1,928,882								34,270			
5591	LYNDEN	WA		08/15/2016		2,262,398								115,849			
5592	RALEIGH	NC		08/01/2016		3,147,885								87,779			
5593	MARBLE FALLS	TX		07/08/2016		5,588,020								98,599			
5595	BREMERTON	WA		08/17/2016		3,272,948								110,956			
5596	SIOUX FALLS	SD		08/31/2016		2,965,049								102,238			
5597	MAMMOTH LAKES	CA		09/29/2016		4,170,728								179,623			
5598	IRVING	TX		09/30/2016		6,972,527								168,685			
5600	CAMPBELL	CA		08/26/2016		1,289,450								43,297			
5602	MILWAUKEE	WI		08/26/2016		3,902,076								196,676			
5604	DUBLIN	CA		09/16/2016		3,471,275								176,318			
5606	SPRINGFIELD	OR		09/01/2016		4,710,582								161,568			
5607	ASHLAND	OH		09/30/2016		6,067,787								198,195			
5609	MOUNT VERNON	OH		10/07/2016		7,679,705								249,288			
5610	ROME	GA		08/15/2016		577,891								29,171			
5615	SPARKS	NV		09/28/2016		2,426,523								82,726			
5618	SEATTLE	WA		09/08/2016		6,161,295								158,295			
5619	DAVENPORT	FL		08/10/2016		4,959,649								165,650			
5620	MARIETTA	GA		09/07/2016		4,519,926								389,565			
5621	THE WOODLANDS	TX		09/07/2016		996,159								23,603			
5623	MCKINNEY	TX		09/29/2016		1,494,155								35,898			
5624	SAN FRANCISCO	CA		09/13/2016		6,049,734								308,456			
5626	SAN ANTONIO	TX		09/01/2016		2,544,796								62,319			
5636	VICTORIA	TX		10/04/2016		3,155,384								273,270			
5639	TALLAHASSEE	FL		09/28/2016		6,895,660								210,480			
5640	FIFE	WA		10/31/2016		1,762,411								31,728			
5641	JEFFERSON CITY	MO		11/04/2016		4,468,741								382,440			
5644	LOS ANGELES	CA		09/27/2016		1,742,676								44,852			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
5645	PHOENIX	AZ		09/30/2016		2,876,083								146,753			
5649	LIVINGSTON	TN		10/14/2016		1,564,583								128,091			
5650	MURFREESBORO	TN		10/14/2016		2,878,170								268,434			
5651	AURORA	OR		10/26/2016		1,470,883								50,434			
5652	BROOKLYN	NY		10/21/2016		8,483,106								207,010			
5654	CRANBERRY TOWNSHIP	PA		09/01/2016		6,459,019								167,532			
5658	HAMBURG	NY		10/14/2016		1,120,414								56,232			
5659	WEST SENECA	NY		10/14/2016		1,269,802								63,730			
5663	VENICE	CA		09/30/2016		1,991,689								50,912			
5670	BOZEMAN	MT		10/28/2016		2,493,145								84,036			
5672	MANSFIELD	TX		01/11/2017										58,295			
5674	LINDON	UT		10/14/2016		4,990,019								122,277			
5676	ALBANY	OR		11/01/2016		5,228,156								267,454			
5679	ALSIP	IL		09/28/2016		3,585,564								88,563			
5680	MESA	AZ		12/01/2016		1,950,000								46,358			
5681	HOUSTON	TX		11/07/2016		2,794,306								69,714			
5682	ATLANTA	GA		09/30/2016		1,593,766								38,291			
5683	NOVI	MI		11/01/2016		2,195,532								54,700			
5685	FRIENDSWOOD	TX		10/04/2016		5,697,551								137,839			
5686	LINCOLN	NE		10/19/2016		1,097,001								36,779			
5687	HYATTSVILLE	MD		02/16/2017										52,335			
5688	BOWIE	MD		02/16/2017										59,431			
5689	NAMPA	ID		09/26/2016		2,685,037								91,832			
5691	LAS VEGAS	NV		10/25/2016		2,594,795								63,760			
5692	BOWLING GREEN	KY		09/30/2016		2,690,982								55,327			
5694	SAN JOSE	CA		11/01/2016		5,767,984								392,020			
5695	CINCINNATI	OH		11/07/2016		1,396,161								47,060			
5696	FOLSOM	CA		10/07/2016		2,494,959								61,732			
5699	DOWNEY	CA		12/07/2016		5,100,000								119,555			
5701	BURLINGAME	CA		11/15/2016		8,500,000								160,093			
5702	BEDFORD	TX		09/29/2016		1,143,712								38,620			
5703	JACKSONVILLE	FL		10/28/2016		2,268,621								78,119			
5704	SANTA CLARITA	CA		11/16/2016		2,000,000								68,243			
5705	MELBOURNE	FL		10/31/2016		5,239,061								133,799			
5709	COLORADO SPRINGS	CO		11/07/2016		2,270,446								55,790			
5710	AKRON	OH		11/17/2016		1,650,000								40,056			
5713	RIVERSIDE	CA		11/01/2016		7,086,290								168,177			
5714	SPRINGDALE	AR		10/28/2016		2,943,975								73,927			
5716	BEDFORD HEIGHTS	OH		11/17/2016		1,950,000								283,042			
5717	FAYETTEVILLE	NC		12/01/2016		4,900,000								230,937			
5719	SPENCERPORT	NY		11/01/2016		4,160,461								178,139			
5721	GEORGETOWN	TX		11/04/2016		4,025,000								203,009			
5723	LANCASTER	CA		11/23/2016		4,500,000								114,665			
5725	RANCHO SANTA MARGARI	CA		11/14/2016		2,794,467								67,815			
5727	KNOXVILLE	TN		11/28/2016		3,000,000								73,848			
5729	PORTLAND	OR		12/01/2016		9,600,000								172,015			
5736	PALOS HEIGHTS	IL		11/04/2016		2,094,262								70,364			
5738	BONNEY LAKE	WA		11/16/2016		4,200,000								162,660			
5742	DUARTE	CA		11/21/2016		2,500,000								82,594			
5743	PORTLAND	OR		11/28/2016		2,800,000								94,825			
5744	WINSTON SALEM	NC		11/01/2016		4,033,231								205,384			
5745	RENO	NV		11/10/2016		1,900,000								95,683			
5750	ANCHORAGE	AK		11/16/2016		2,940,000								71,372			
5755	CLEMSON	SC		11/10/2016		3,991,969								98,364			
5759	BOZEMAN	MT		11/22/2016		1,350,000								67,777			
5760	ANTIOCH	CA		12/15/2016		4,000,000								90,872			
5761	MACON	GA		11/14/2016		3,712,606								90,597			
5766	BURLINGAME	CA		06/09/2017										86,277			
5767	DES PERES	MO		11/30/2016		6,800,000								339,298			
5769	DRAPER	UT		11/04/2016		2,750,000								45,394			

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5770	EAST ELMHURST	NY		12/12/2016		2,500,000								55,854			
5775	ELGIN	IL		12/06/2016		3,600,000								75,726			
5777	VIRGINIA BEACH	VA		11/14/2016		2,267,996								55,192			
5778	JEFFERSONVILLE	IN		11/03/2016		11,977,557								275,627			
5783	KNOXVILLE	TN		12/06/2016		3,000,000								72,525			
5785	TROY	AL		12/05/2016		4,450,000								276,728			
5786	WICHITA FALLS	TX		12/05/2016		1,800,000								139,536			
5788	WARRENSBURG	MO		12/05/2016		3,200,000								248,064			
5789	MARION	NC		01/04/2017										270,951			
5790	FORT WASHINGTON	MD		02/02/2017										116,354			
5793	WAYNE	MI		03/13/2017										62,972			
5795	RICHMOND	VA		12/08/2016		6,200,000								136,215			
5796	HOUSTON	TX		11/23/2016		5,500,000								276,553			
5798	BERKELEY	CA		01/03/2017										20,765			
5799	AMERICAN FORK	UT		11/30/2016		7,200,000								176,498			
5800	WHITTIER	CA		12/29/2016		3,700,000								74,994			
5801	INDIANAPOLIS	IN		12/21/2016		2,950,000								226,485			
5803	EAGAN	MN		12/01/2016		1,525,000								36,102			
5806	YPSILANTI	MI		12/23/2016		1,205,000								54,897			
5807	MESA	AZ		12/21/2016		2,750,000								59,744			
5809	BOISE	ID		11/18/2016		2,000,000								48,417			
5811	BROOKLYN CENTER	MN		11/28/2016		3,100,000								76,204			
5812	COLORADO SPRINGS	CO		11/10/2016		1,960,000								46,988			
5813	GASTONIA	NC		12/22/2016		3,025,000								90,172			
5816	S SALT LAKE	UT		12/05/2016		2,800,000								66,845			
5817	AUSTIN	TX		11/30/2016		2,000,000								48,081			
5820	OKLAHOMA CITY	OK		05/09/2017										54,384			
5821	ONTARIO	CA		12/22/2016		1,600,000								25,384			
5825	BOZEMAN	MT		12/23/2016		2,230,000								47,101			
5826	BOZEMAN	MT		07/03/2017										92,867			
5828	WASHINGTON TERRACE	UT		12/23/2016		1,150,000								34,768			
5829	AURORA	CO		12/28/2016		5,170,000								140,136			
5831	HOUSTON	TX		12/19/2016		6,500,000								137,677			
5832	SAN ANTONIO	TX		11/14/2016		1,177,828								38,774			
5833	DANA POINT	CA		01/23/2017										51,313			
5834	SAN DIEGO	CA		12/12/2016		1,560,000								71,511			
5835	TWINSBURG	OH		03/01/2017										50,151			
5836	CONWAY	SC		02/14/2017										80,187			
5837	CARROLLTON	TX		12/29/2016		2,100,000								45,751			
5838	RICHMOND	IN		12/28/2016		2,600,000								79,033			
5841	COSTA MESA	CA		01/05/2017										63,830			
5844	PEORIA	IL		01/03/2017										30,314			
5849	HILLSBORO	OR		01/12/2017										37,252			
5850	POCATELLO	ID		01/12/2017										23,034			
5853	DECATUR	GA		12/29/2016		1,460,000								31,541			
5854	RICHMOND	VA		01/03/2017										21,034			
5859	CARSON CITY	NV		01/31/2017										56,934			
5860	NEWARK	DE		02/10/2017										60,086			
5862	LONGVIEW	WA		01/11/2017										79,707			
5863	SUGAR LAND	TX		03/01/2017										46,354			
5866	HENDERSON	NV		12/19/2016		1,825,000								52,878			
5868	ANN ARBOR	MI		02/03/2017										41,423			
5869	EVERETT	WA		01/19/2017										42,273			
5871	MOUNT AIRY	NC		02/01/2017										76,192			
5873	ALBUQUERQUE	NM		01/17/2017										20,324			
5874	DAYTONA BEACH	FL		02/03/2017										38,139			
5877	LAS VEGAS	NV		02/10/2017										135,512			
5881	TUSTIN	CA		02/28/2017										79,550			
5883	MINEOLA	NY		02/17/2017										123,819			
5885	LAS VEGAS	NV		03/02/2017										57,943			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
5886	WOLFFORTH	TX		02/03/2017										88,327			
5889	PHOENIX	AZ		03/31/2017										97,997			
5891	COTTAGE GROVE	OR		03/31/2017										47,318			
5893	AMHERST	NY		10/02/2017										16,677			
5895	WINCHESTER	VA		05/15/2017										80,254			
5899	SIGNAL HILL	CA		04/03/2017										96,064			
5900	STATESBORO	GA		02/09/2017										191,187			
5901	LAS VEGAS	NV		03/13/2017										32,085			
5902	POULSBO	WA		03/13/2017										58,632			
5904	PONTIAC	MI		03/07/2017										30,364			
5905	CHARLOTTE	NC		03/01/2017										101,991			
5906	GROVE CITY	OH		03/15/2017										31,028			
5915	VENICE	CA		03/20/2017										14,595			
5916	VENICE	CA		03/20/2017										38,676			
5917	SANTA MONICA	CA		03/21/2017										31,379			
5918	SANTA MONICA	CA		03/20/2017										26,270			
5920	PALMDALE	CA		04/25/2017										63,996			
5921	FEDERAL WAY	WA		03/28/2017										532,860			
5922	OCEANSIDE	CA		06/01/2017										42,619			
5924	CLOVIS	CA		06/23/2017										10,829			
5927	MANKATO	MN		04/03/2017										31,562			
5928	ROSEVILLE	MI		03/21/2017										72,368			
5929	COLLEGE STATION	TX		03/28/2017										71,806			
5930	PORTLAND	OR		03/14/2017										40,426			
5932	LOCUST GROVE	GA		05/26/2017										7,436			
5933	GREENVILLE	SC		02/23/2017										28,377			
5937	ANCHORAGE	AK		04/26/2017										27,631			
5940	PORTLAND	OR		03/31/2017										22,620			
5943	CARLSBAD	CA		05/08/2017										72,873			
5944	CARLSBAD	CA		05/08/2017										115,559			
5945	SAN DIEGO	CA		04/04/2017										163,580			
5946	CHARLOTTE	NC		04/24/2017										18,172			
5947	TROY	MI		04/04/2017										75,869			
5948	RICHMOND	VA		05/18/2017										31,344			
5949	VIRGINIA BEACH	VA		05/18/2017										42,986			
5950	TEMPE	AZ		03/28/2017										62,978			
5952	RAPID CITY	SD		04/26/2017										169,025			
5953	NEWTON	NC		05/04/2017										84,845			
5954	WINSTON SALEM	NC		03/02/2017										192,688			
5957	SANTA ANA	CA		04/07/2017										74,902			
5960	HAPEVILLE	GA		05/17/2017										24,828			
5966	SAN JOSE	CA		04/26/2017										59,099			
5967	PUEBLO	CO		04/10/2017										137,304			
5969	FOREST	VA		06/05/2017										41,903			
5970	YAKIMA	WA		04/27/2017										115,900			
5971	DENVER	CO		04/11/2017										19,423			
5973	LUFKIN	TX		03/16/2017										26,460			
5974	NAPERVILLE	IL		03/31/2017										25,175			
5975	ROANOKE	TX		04/26/2017										11,300			
5978	LAKEWOOD	CA		05/08/2017										112,714			
5979	RIALTO	CA		05/08/2017										56,580			
5980	VISALIA	CA		05/08/2017										60,765			
5981	LONG BEACH	CA		05/08/2017										70,920			
5982	EL DORADO HILLS	CA		05/08/2017										36,827			
5983	MAPLE GROVE	MN		03/30/2017										83,903			
5984	PASO ROBLES	CA		04/12/2017										27,543			
5985	NASHVILLE	TN		04/28/2017										236,258			
5987	LAS VEGAS	NV		05/02/2017										37,443			
5990	SANTA BARBARA	CA		06/01/2017										42,740			
5991	DALLAS	OR		05/01/2017										22,460			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6000	SANTA CLARITA	CA		05/09/2017										21,462			
6003	TORRANCE	CA		04/20/2017										65,382			
6006	DURHAM	NC		05/19/2017										93,646			
6010	CITRUS HEIGHTS	CA		05/02/2017										53,794			
6011	KIHEI	HI		05/09/2017										15,455			
6014	SANTA ANA	CA		04/28/2017										57,806			
6018	HOUSTON	TX		08/02/2017										16,344			
6023	SAN ANTONIO	TX		06/30/2017										8,022			
6024	EL PASO	TX		05/26/2017										19,881			
6025	PEORIA	AZ		06/16/2017										17,279			
6026	HENDERSON	NV		05/18/2017										28,333			
6027	WHITEHALL	OH		04/27/2017										37,559			
6031	TRUCKEE	CA		07/06/2017										18,535			
6032	SAN JOSE	CA		08/31/2017										6,440			
6033	HOUSTON	TX		05/08/2017										21,683			
6038	IRWINDALE	CA		08/07/2017										8,462			
6039	MARICOPA	AZ		06/09/2017										18,054			
6040	CINCINNATI	OH		06/23/2017										36,096			
6041	KEIZER	OR		05/25/2017										65,535			
6042	SUGAR LAND	TX		06/16/2017										16,556			
6043	TULSA	OK		06/23/2017										13,259			
6044	CONWAY	AR		06/22/2017										14,364			
6046	COLLEGE PARK	GA		05/30/2017										39,940			
6047	NIPOMO	CA		06/14/2017										46,284			
6048	SALINAS	CA		06/09/2017										3,095			
6049	BOISE	ID		06/01/2017										40,289			
6050	SANTA MONICA	CA		06/05/2017										28,719			
6051	SANTA MONICA	CA		06/08/2017										50,911			
6052	LOS ANGELES	CA		06/05/2017										38,510			
6053	SAN LUIS OBISPO	CA		06/14/2017										44,335			
6054	PORTLAND	OR		08/03/2017										17,532			
6055	DUNEDIN	FL		06/05/2017										21,861			
6058	GRAHAM	WA		07/20/2017										24,621			
6059	SACRAMENTO	CA		06/05/2017										133,546			
6061	FOUNTAIN VALLEY	CA		06/07/2017										16,765			
6063	SIOUX FALLS	SD		06/23/2017										39,973			
6066	LYNNWOOD	WA		06/06/2017										45,059			
6071	JACKSONVILLE	FL		08/18/2017										33,883			
6075	DEER PARK	TX		06/16/2017										21,034			
6077	LEMOORE	CA		06/28/2017										49,218			
6078	CALEXICO	CA		06/08/2017										33,335			
6080	SAN DIEGO	CA		06/21/2017										112,195			
6084	SEATTLE	WA		06/15/2017										72,286			
6086	DELAWARE	OH		08/31/2017										31,280			
6088	MESA	AZ		06/09/2017										18,255			
6089	DUBLIN	CA		06/01/2017										14,466			
6090	BIG RAPIDS	MI		08/01/2017										10,785			
6091	HAZARD	KY		07/07/2017										293,015			
6092	BURLINGTON	WA		06/09/2017										20,320			
6094	CHAMPAIGN	IL		06/22/2017										7,068			
6095	TUCSON	AZ		06/29/2017										32,575			
6096	OKLAHOMA CITY	OK		05/31/2017										29,161			
6098	PEMBROKE PINES	FL		08/16/2017										9,802			
6099	LITTLETON	CO		06/30/2017										146,489			
6100	COLUMBUS	OH		07/13/2017										13,747			
6101	MILWAUKEE	WI		09/05/2017										11,019			
6105	FARMINGTON HILLS	MI		07/06/2017										34,079			
6110	MOUNT VERNON	OH		07/14/2017										32,485			
6111	COLUMBUS	GA		09/08/2017										17,644			
6114	LAS VEGAS	NV		07/24/2017										19,608			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
6115	LAS VEGAS	NV		07/24/2017										41,831			
6116	GLENDALE	AZ		06/01/2017										84,567			
6117	LAWRENCE	KS		08/04/2017										40,388			
6118	CASPER	WY		07/26/2017										65,736			
6119	WINTER SPRINGS	FL		08/11/2017										29,843			
6122	INDIANAPOLIS	IN		08/18/2017										21,415			
6126	AVON	OH		08/16/2017										20,501			
6128	MILWAUKEE	WI		08/01/2017										117,188			
6131	SAN DIEGO	CA		10/03/2017										14,707			
6133	FAIRBURN	GA		09/08/2017										14,078			
6135	KYLE	TX		08/15/2017										14,172			
6137	IRVINE	CA		07/07/2017										30,459			
6138	ALBUQUERQUE	NM		08/04/2017										47,113			
6139	CENTERVILLE	OH		08/09/2017										17,255			
6140	FORT WAYNE	IN		08/09/2017										11,144			
6149	OREGON CITY	OR		08/01/2017										35,437			
6150	OREGON CITY	OR		08/01/2017										25,223			
6152	WALNUT CREEK	CA		09/05/2017										4,482			
6153	BELLFLOWER	CA		08/09/2017										7,285			
6155	SAN DIEGO	CA		08/08/2017										32,019			
6158	COLUMBUS	OH		08/21/2017										19,594			
6162	LATHROP	CA		08/15/2017										7,702			
6163	KAYSVILLE	UT		08/17/2017										27,994			
6165	MAPLE HEIGHTS	OH		09/22/2017										19,879			
6166	VICTORVILLE	CA		08/30/2017										67,026			
6167	EMERYVILLE	CA		09/11/2017										21,077			
6169	SAN DIEGO	CA		09/14/2017										3,513			
6171	RALEIGH	NC		08/22/2017										12,337			
6172	BASTROP	TX		09/13/2017										20,939			
6173	TAMPA	FL		08/23/2017										21,748			
6178	SAN ANTONIO	TX		09/01/2017										10,432			
6181	EAST LOS ANGELES	CA		08/31/2017										7,173			
6184	CATHEDRAL CITY	CA		09/13/2017										21,365			
6185	CULLMAN	AL		07/07/2017										57,823			
6187	TWIN FALLS	ID		08/31/2017										42,484			
6189	RICHMOND	VA		08/01/2017										15,773			
6192	NEW LENOX	IL		08/21/2017										5,939			
6194	LAKELAND	FL		08/21/2017										6,016			
6195	ORLANDO	FL		08/21/2017										5,469			
6196	CASTROVILLE	CA		08/31/2017										26,761			
6197	OREGON	OH		10/27/2017										1,079			
6198	MARION	IN		10/27/2017										2,063			
6199	BIRMINGHAM	AL		10/27/2017										2,063			
6200	INDIANAPOLIS	IN		10/27/2017										1,360			
6201	REYNOLDSBURG	OH		10/27/2017										1,501			
6205	SAN FRANCISCO	CA		09/15/2017										5,443			
6211	KISSIMMEE	FL		09/25/2017										1,679			
6212	WINTER PARK	FL		09/26/2017										15,369			
6213	RIFLE	CO		09/21/2017										3,705			
6219	SANTA FE SPRINGS	CA		10/13/2017										2,604			
6221	HOUSTON	TX		10/11/2017										28,640			
6222	HOUSTON	TX		09/28/2017										5,192			
6224	ERIE	PA		09/21/2017										25,813			
6226	AMHERST	NY		10/02/2017										4,966			
6233	MOUNT PROSPECT	IL		10/19/2017										6,412			
6234	OAKLAND	CA		10/25/2017										1,867			
6237	SOLON	OH		10/12/2017										3,097			
6242	SAN CLEMENTE	CA		09/29/2017										15,383			
6244	NAMPA	ID		09/29/2017										12,823			
6246	ROCHESTER	NY		11/08/2017										5,398			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
6250	STERLING HEIGHTS	MI		10/02/2017										15,755			
6251	WAYNESBORO	VA		10/20/2017										3,390			
6253	BREA	CA		09/22/2017										9,836			
6255	NEW BRAUNFELS	TX		11/14/2017										3,475			
6256	MCALLEN	TX		10/18/2017										3,997			
6258	VERNON	CA		10/05/2017										20,100			
6263	WOODLAND HILLS	CA		11/01/2017										5,959			
6264	PHOENIXVILLE	PA		10/20/2017										4,608			
6266	SIMI VALLEY	CA		11/03/2017										9,826			
6280	CONCORD	CA		10/31/2017										3,917			
6282	CHICAGO	IL		11/09/2017										12,304			
6283	SAINT LOUIS	MO		10/13/2017										13,795			
6285	GARDENA	CA		10/26/2017										2,220			
6287	PORTLAND	OR		10/23/2017										5,564			
6297	FRESNO	CA		11/02/2017										6,168			
6304	MILWAUKEE	WI		10/18/2017										29,589			
6310	GRAND PRAIRIE	TX		10/26/2017										1,695			
6327	WARNER ROBINS	GA		11/10/2017										4,020			
6337	MORGAN HILL	CA		11/07/2017										8,862			
0299999. Mortgages with partial repayments						4,642,753,602								203,500,897			
0599999 - Totals						4,898,361,995								459,109,290		175,000	175,000

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
0199999. Oil and Gas Production - Unaffiliated																			XXX
0299999. Oil and Gas Production - Affiliated																			XXX
0399999. Transportation Equipment - Unaffiliated																			XXX
0499999. Transportation Equipment - Affiliated																			XXX
0599999. Mineral Rights - Unaffiliated																			XXX
0699999. Mineral Rights - Affiliated																			XXX
0799999. Fixed or Variable Rate - Bonds - Unaffiliated																			XXX
0899999. Fixed or Variable Rate - Bonds - Affiliated																			XXX
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated																			XXX
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated																			XXX
1199999. Fixed or Variable Rate - Other Fixed Income - Unaffiliated																			XXX
1299999. Fixed or Variable Rate - Other Fixed Income - Affiliated																			XXX
1399999. Joint Venture Interests - Fixed Income - Unaffiliated																			XXX
1499999. Joint Venture Interests - Fixed Income - Affiliated																			XXX
1599999. Joint Venture Interests - Common Stock - Unaffiliated																			XXX
1699999. Joint Venture Interests - Common Stock - Affiliated																			XXX
1799999. Joint Venture Interests - Real Estate - Unaffiliated																			XXX
1899999. Joint Venture Interests - Real Estate - Affiliated																			XXX
1999999. Joint Venture Interests - Mortgage Loans - Unaffiliated																			XXX
2099999. Joint Venture Interests - Mortgage Loans - Affiliated																			XXX
2199999. Joint Venture Interests - Other - Unaffiliated																			XXX
2299999. Joint Venture Interests - Other - Affiliated																			XXX
604074-AA-2	MINN MUTUAL LIFE INS CO			MN	Unknown Portfolio	1FE	07/01/1996		14,379,192	17,316,946	14,179,898		(18,649)				1,152,938		0.000
21241B-11-8	CONTURA ENERGY INC				Corporate Action	L	12/16/2016		2,646	11,646	11,646	8,996							0.000
59804T-11-8	MIDSTATES PETROLEUM CO INC				Taxable Exchange	U	11/14/2016		1,420	7	7	7							0.000
2399999. Surplus Debentures, etc - Unaffiliated									14,383,258	17,328,599	14,191,551	9,003	(18,649)				1,152,938		XXX

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
2499999. Surplus Debentures, etc - Affiliated																			XXX
2599999. Collateral Loans - Unaffiliated																			XXX
2699999. Collateral Loans - Affiliated																			XXX
2799999. Non-collateral Loans - Unaffiliated																			XXX
2899999. Non-collateral Loans - Affiliated																			XXX
2999999. Capital Notes - Unaffiliated																			XXX
3099999. Capital Notes - Affiliated																			XXX
3199999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			XXX
3299999. Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			XXX
000000-00-0	CENTERLINE XXX		NEW YORK	NY	LEHMAN BROTHERS, INC.		10/06/2005		15,790,357	470,142	487,784		(524,452)	235,642					9.400
000000-00-0	BOSTON XXX		BOSTON	MA	LEHMAN BROTHERS, INC.		12/29/2005		24,540,517	1,403,841	1,473,478		(1,172,030)	365,950					6.900
000000-00-0	BOSTON XXXII		BOSTON	MA	LEHMAN BROTHERS, INC.		12/28/2006		25,000,000	2,026,487	2,144,220		(1,886,969)	557,255					4.900
000000-00-0	CENTERLINE XXI		NEW YORK	NY	Direct		06/08/2007		14,850,000	784,328	797,544		(215,718)	277,723					15.600
000000-00-0	CENTERLINE XXXV		NEW YORK	NY	Direct		06/14/2007		10,823,532	1,372,423	1,455,198		(880,901)	131,483					4.400
000000-00-0	PNC MULTIFAMILY CAPITAL XXXV		PORTLAND	OR	Direct		06/27/2007		16,283,831	2,372,377	2,529,683		(1,288,555)	297,663					7.600
000000-00-0	USA INSTITUTIONAL TAX CREDIT LXXII		GREENWICH	CT	Direct		06/25/2009		10,000,000	3,644,605	2,998,910		(973,365)						8.900
000000-00-0	USA TAX CREDIT STIMULUS FUND		GREENWICH	CT	Direct		03/05/2010		24,999,998	13,754,400	10,064,608		(2,182,089)						19.000
000000-00-0	ALLIANT TAX CREDIT FUND 60		WOODLAND HILLS	CA	Direct		08/06/2010		30,000,000	16,112,619	11,843,430		(2,833,066)						22.200
000000-00-0	COUNTRYSIDE CORP TAX CREDIT XIX		BOSTON	MA	Direct		10/12/2010		23,416,470	13,869,317	9,834,439		(2,279,174)						49.500
000000-00-0	STERLING CORPORATE PARTNERS		MANHASSETT	NY	Direct		01/31/2011		17,093,684	8,855,907	6,815,385		(1,609,103)					67,446	49.500
000000-00-0	HUNT CAPITAL PARTNERS 2011-1		ALEXANDRIA	VA	Direct		09/06/2011		22,000,000	11,233,910	9,605,479		(2,021,417)						27.500
000000-00-0	HUNT CAPITAL PARTNERS 2011-2		SCOTTSDALE	AZ	Direct		09/15/2011		2,328,565	608,439	65,046		(93,081)						100.000
000000-00-0	COUNTRYSIDE CORP TAX CREDIT XX		BOSTON	MA	Direct		12/22/2011		22,662,085	11,699,705	10,732,923		(2,031,312)						49.900
000000-00-0	HUNT CAPITAL PARTNERS 2012-1		SHERMAN OAKS	CA	Direct		03/15/2012		24,404,033	1,902,643	1,902,588		(3,086,473)	128,006					100.000
000000-00-0	CREA XXXVII		BOSTON	MA	Direct		09/30/2013		15,189,715	8,156,852	8,091,564		(1,620,672)					278,273	99.000
000000-00-0	HCPTCF 11		LOS ANGELES	CA	Direct		12/13/2013		34,223,020	2,206,988	2,266,671		(2,692,363)	488,375					99.000
000000-00-0	ALLIANT FUND 74		PALM BEACH	FL	Direct		12/19/2013		29,999,999	15,304,936	18,520,834		(2,914,403)					3,804,203	34.000
000000-00-0	AEGON		CEDAR RAPIDS	IA	Direct		11/14/2017		21,888,284	3,404,720	19,182,976		(766,102)					16,416,213	99.000
000000-00-0	Centerline XI		NEW YORK	NY	Direct		11/14/2017		13,863,500	2,339,998	11,973,987		(1,730,177)					10,587,500	99.000
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									399,357,590	121,524,636	132,786,747		(32,801,421)	2,482,097				31,153,635	XXX
3499999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			XXX
3599999. Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			XXX
3699999. Guaranteed State Low Income Housing Tax Credit - Affiliated																			XXX
000000-00-0	HCP FUND 2011-1 GEORGIA		SAN FRANCISCO	CA	Direct		11/28/2011		389,444	483,078	188,027		(36,243)						12.200
000000-00-0	GEORGIA		SAN FRANCISCO	CA	JOE FOSS AND COMPANY		12/12/2006		328,655										3.230
3799999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									718,099	483,078	188,027		(36,243)						XXX
3899999. Non-Guaranteed State Low Income Housing Tax Credit - Affiliated																			XXX
3999999. All Other Low Income Housing Tax Credit - Unaffiliated																			XXX

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
4099999. All Other Low Income Housing Tax Credit - Affiliated																			XXX
4199999. Working Capital Finance Investment - Unaffiliated																			XXX
000000-00-0	Mackie		Milwaukee	WI	Direct		12/24/2015		2,374,827	338,221	505,364		3,927	389,470				186,786	99.000
000000-00-0	1220 Playhouse		Cleveland	OH	Direct		01/20/2015		2,633,913	677,117	622,754		125,312	32,476					99.000
000000-00-0	200 West 9th		Wilmington	DE	Direct		08/30/2016		1,084,558	138,479	198,104		135,862	1,015,309				66,632	99.000
000000-00-0	2 East 7th		Wilmington	DE	Direct		08/30/2016		870,678	(319,521)	147,951		87,799	787,268				522,407	99.000
000000-00-0	619 Western		Bellevue	WA	Direct		09/30/2013		8,513,190	1,431,573	1,431,573		563,712	451,820					99.000
000000-00-0	Riverview		Norfolk,	VA	Direct		11/20/2012		2,875,713	290,825			(619,005)						99.000
000000-00-0	Abbott		Minneapolis	MN	JOE FOSS AND COMPANY		11/15/2012		4,173,309	807,640	817,048		83,927					399,657	100.000
000000-00-0	Diplomat		Columbus	OH	Direct		04/24/2015		1,159,417	(42,659)	159,170		151,961	265,036				225,547	99.000
000000-00-0	711 Alexandrine		Okemos	MI	Direct		12/04/2014		1,037,297	276,444	225,423		(67,963)						99.000
000000-00-0	Chisca		Memphis	TN	Direct		12/05/2014		5,426,947	2,064,084	1,935,599		(294,233)	613,621				322,819	99.000
000000-00-0	Publix		Seattle	WA	Direct		01/29/2015		2,648,584	511,379	349,744		(214,007)					141,469	99.000
000000-00-0	Wick		Youngstown	OH	Direct		06/15/2015		2,725,967	54,418	215,852		126,993	55,426				180,405	99.000
000000-00-0	The Vault		Baltimore	MD	Direct		04/21/2016		1,099,865	138,984	186,971		115,599	382,456				53,626	99.000
000000-00-0	Garden Theater		Detroit	MI	Direct		05/02/2012		1,852,273	946,511	496,136		(60,337)						99.000
000000-00-0	Forest Arms		Detroit	MI	Direct		07/24/2014		2,251,476	354,722	586,781		(146,951)	66,905				287,024	99.000
000000-00-0	Convention Plaza		Portland	OR	Direct		08/29/2013		3,183,255	867,117	867,117		395,129	333,291					99.000
000000-00-0	Kirby Center		Detroit	MI	Direct		02/21/2014		1,116,686	123,455	37,131		(142,979)	20,340				20,000	99.000
000000-00-0	Heath		Baltimore	MD	Direct		05/29/2015		2,027,560	189,021	110,301		45,504					99,185	99.000
000000-00-0	829 Market		Wilmington	DE	Direct		12/31/2016		667,104	(239,221)	118,950		84,175	590,238				400,262	99.000
000000-00-0	Ellis Factory		Haverhill	MA	16 Wingate MM, LLC		12/14/2017		2,374,992	1,124,574	1,930,976							2,007,492	99.000
000000-00-0	USB RETC FUND 2016-7,LLC		St. Louis	MO	Direct		06/30/2016		8,929,055	608,298	608,298		1,243,177	834,079					100.000
000000-00-0	USB RETC FUND 2015-7,LLC		St. Louis	MO	Direct		11/02/2015		27,497,772	1,708,818			435,884						100.000
000000-00-0	USB RETC FUND 2015-5, LLC		St. Louis	MO	Direct		08/11/2015		12,163,884	1,026,643			228,532						100.000
4299999. Any Other Class of Assets - Unaffiliated									98,688,322	13,076,924	11,551,244		2,282,018	5,837,735				4,913,311	XXX
4399999. Any Other Class of Assets - Affiliated																			XXX
4499999. Total - Unaffiliated									513,147,268	152,413,237	158,717,570	9,003	(30,574,295)	8,319,832			1,152,938	36,066,945	XXX
4599999. Total - Affiliated																			XXX
4699999 - Totals									513,147,268	152,413,237	158,717,570	9,003	(30,574,295)	8,319,832			1,152,938	36,066,945	XXX

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
0199999. Oil and Gas Production - Unaffiliated										XXX
0299999. Oil and Gas Production - Affiliated										XXX
0399999. Transportation Equipment - Unaffiliated										XXX
0499999. Transportation Equipment - Affiliated										XXX
0599999. Mineral Rights - Unaffiliated										XXX
0699999. Mineral Rights - Affiliated										XXX
0799999. Fixed or Variable Rate - Bonds - Unaffiliated										XXX
0899999. Fixed or Variable Rate - Bonds - Affiliated										XXX
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated										XXX
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated										XXX
1199999. Fixed or Variable Rate - Other Fixed Income - Unaffiliated										XXX
1299999. Fixed or Variable Rate - Other Fixed Income - Affiliated										XXX
1399999. Joint Venture Interests - Fixed Income - Unaffiliated										XXX
1499999. Joint Venture Interests - Fixed Income - Affiliated										XXX
1599999. Joint Venture Interests - Common Stock - Unaffiliated										XXX
1699999. Joint Venture Interests - Common Stock - Affiliated										XXX
1799999. Joint Venture Interests - Real Estate - Unaffiliated										XXX
1899999. Joint Venture Interests - Real Estate - Affiliated										XXX
1999999. Joint Venture Interests - Mortgage Loans - Unaffiliated										XXX
2099999. Joint Venture Interests - Mortgage Loans - Affiliated										XXX
2199999. Joint Venture Interests - Other - Unaffiliated										XXX
2299999. Joint Venture Interests - Other - Affiliated										XXX
21241B-11-8	CONTURA ENERGY INC			Taxable Exchange	07/26/2017		2,646			
2399999. Surplus Debentures, etc - Unaffiliated							2,646			XXX
2499999. Surplus Debentures, etc - Affiliated										XXX
2599999. Collateral Loans - Unaffiliated										XXX
2699999. Collateral Loans - Affiliated										XXX
2799999. Non-collateral Loans - Unaffiliated										XXX

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
2899999. Non-collateral Loans - Affiliated										XXX
2999999. Capital Notes - Unaffiliated										XXX
3099999. Capital Notes - Affiliated										XXX
3199999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated										XXX
3299999. Guaranteed Federal Low Income Housing Tax Credit - Affiliated										XXX
000000-00-0	STERLING CORPORATE PARTNERS	MANHASSETT	NY	Direct	01/31/2011			64,974		49.500
000000-00-0	CREA XXXVII	BOSTON	MA	Direct	09/30/2013			30,544		99.000
000000-00-0	ALLIANT FUND 74	PALM BEACH	FL	Direct	12/19/2013			(188,878)		34.000
000000-00-0	AEGON	CEDAR RAPIDS	IA	Direct	11/14/2017		20,808,088	105,065		99.000
000000-00-0	Centerline XI	NEW YORK	NY	Direct	11/14/2017		12,647,011	93,078		99.000
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							33,455,099	104,782		XXX
3499999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated										XXX
3599999. Guaranteed State Low Income Housing Tax Credit - Unaffiliated										XXX
3699999. Guaranteed State Low Income Housing Tax Credit - Affiliated										XXX
3799999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated										XXX
3899999. Non-Guaranteed State Low Income Housing Tax Credit - Affiliated										XXX
3999999. All Other Low Income Housing Tax Credit - Unaffiliated										XXX
4099999. All Other Low Income Housing Tax Credit - Affiliated										XXX
4199999. Working Capital Finance Investment - Unaffiliated										XXX
000000-00-0	Mackie	Milwaukee	WI	Direct	12/24/2015			86,278		99.000
000000-00-0	1220 Playhouse	Cleveland	OH	Direct	01/20/2015			(37,040)		99.000
000000-00-0	200 West 9th	Wilmington	DE	Direct	08/30/2016			68,143		99.000
000000-00-0	2 East 7th	Wilmington	DE	Direct	08/30/2016			5,395		99.000
000000-00-0	Abbott	Minneapolis	MN	JOE FOSS AND COMPANY	11/15/2012			49,529		100.000
000000-00-0	Diplomat	Columbus	OH	Direct	04/24/2015			159,172		99.000
000000-00-0	711 Alexandrine	Okemos	MI	Direct	12/04/2014			38,689		99.000
000000-00-0	Chisca	Memphis	TN	Direct	12/05/2014			283,330		99.000
000000-00-0	50 Washington	Lynchberg	VA	Direct	12/16/2011			2,126		99.000
000000-00-0	Publix	Seattle	WA	Direct	01/29/2015			(124,788)		99.000
000000-00-0	Wick	Youngstown	OH	Direct	06/15/2015			101,886		99.000
000000-00-0	The Vault	Baltimore	MD	Direct	04/21/2016			(13,387)		99.000
000000-00-0	Garden Theater	Detroit	MI	Direct	05/02/2012			(19,753)		99.000
000000-00-0	Forest Arms	Detroit	MI	Direct	07/24/2014			403,827		99.000
000000-00-0	La Vogue	Detroit	MI	JOE FOSS AND COMPANY	09/21/2012			(14,655)		100.000
000000-00-0	Convention Plaza	Portland	OR	Direct	08/29/2013			33,850		99.000
000000-00-0	Kirby Center	Detroit	MI	Direct	02/21/2014			(37,549)		99.000
000000-00-0	Heath	Baltimore	MD	Direct	05/29/2015			(7,899)		99.000
000000-00-0	829 Market	Wilmington	DE	Direct	12/31/2016			4,134		99.000
000000-00-0	Ellis Factory	Haverhill	MA	16 Wingate MM, LLC	12/14/2017		1,930,976			99.000
000000-00-0	USB RETC FUND 2016-7,LLC	St. Louis	MO	Direct	06/30/2016			(121,488)		100.000
4299999. Any Other Class of Assets - Unaffiliated							1,930,976	859,799		XXX
4399999. Any Other Class of Assets - Affiliated										XXX
4499999. Total - Unaffiliated							35,388,721	964,581		XXX
4599999. Total - Affiliated										XXX
4699999 - Totals							35,388,721	964,581		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	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	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
0199999. Oil and Gas Production - Unaffiliated																		
0299999. Oil and Gas Production - Affiliated																		
0399999. Transportation Equipment - Unaffiliated																		
0499999. Transportation Equipment - Affiliated																		
0599999. Mineral Rights - Unaffiliated																		
0699999. Mineral Rights - Affiliated																		
0799999. Fixed or Variable Rate - Bonds - Unaffiliated																		
0899999. Fixed or Variable Rate - Bonds - Affiliated																		
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated																		
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated																		
1199999. Fixed or Variable Rate - Other Fixed Income - Unaffiliated																		
1299999. Fixed or Variable Rate - Other Fixed Income - Affiliated																		
1399999. Joint Venture Interests - Fixed Income - Unaffiliated																		
1499999. Joint Venture Interests - Fixed Income - Affiliated																		
1599999. Joint Venture Interests - Common Stock - Unaffiliated																		
1699999. Joint Venture Interests - Common Stock - Affiliated																		
1799999. Joint Venture Interests - Real Estate - Unaffiliated																		
1899999. Joint Venture Interests - Real Estate - Affiliated																		
1999999. Joint Venture Interests - Mortgage Loans - Unaffiliated																		
2099999. Joint Venture Interests - Mortgage Loans - Affiliated																		
2199999. Joint Venture Interests - Other - Unaffiliated																		
2299999. Joint Venture Interests - Other - Affiliated																		
000000-00-0	JLP CREDIT OPPORTUNITY FUND	JLP CREDIT OPPORTUNITY FUND		CLOSED Trust #0956	07/31/2014	07/01/2017	19,409,588	5,590,412				5,590,412		20,916,778	20,916,778		(4,083,222)	(4,083,222)	
2399999. Surplus Debentures, etc - Unaffiliated							19,409,588	5,590,412				5,590,412		20,916,778	20,916,778		(4,083,222)	(4,083,222)	
2499999. Surplus Debentures, etc - Affiliated																		

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	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
2599999. Collateral Loans - Unaffiliated																			
2699999. Collateral Loans - Affiliated																			
2799999. Non-collateral Loans - Unaffiliated																			
2899999. Non-collateral Loans - Affiliated																			
2999999. Capital Notes - Unaffiliated																			
3099999. Capital Notes - Affiliated																			
3199999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
3299999. Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
000000-00-0	BOSTON XXX	BOSTON	MA	LEHMAN BROTHERS, INC.	12/29/2005		3,013,744								2,286				
000000-00-0	USA TAX CREDIT STIMULUS FUND	GREENWICH	CT	Direct	03/05/2010		12,255,842								9,145				
000000-00-0	HUNT CAPITAL PARTNERS 2011-2	SCOTTSDALE	AZ	Direct	09/15/2011		844,006								685,878				
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							16,113,592								697,309				
3499999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
3599999. Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
3699999. Guaranteed State Low Income Housing Tax Credit - Affiliated																			
000000-00-0	MISSOURI	SAN FRANCISCO	CA	JOE FOSS AND COMPANY	08/26/2006	12/31/2017	21,970		(21,970)			(21,970)							
000000-00-0	STATE TC Adjustment						7,726		(7,726)			(7,726)							
000000-00-0	MISSOURI IIII	SAN FRANCISCO	CA	JOE FOSS AND COMPANY	12/08/2010	12/31/2017	10,978		(10,978)			(10,978)							
3799999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							40,674		(40,674)			(40,674)							
3899999. Non-Guaranteed State Low Income Housing Tax Credit - Affiliated																			
3999999. All Other Low Income Housing Tax Credit - Unaffiliated																			
4099999. All Other Low Income Housing Tax Credit - Affiliated																			
4199999. Working Capital Finance Investment - Unaffiliated																			
000000-00-0	1220 Playhouse	Cleveland	OH	Direct	01/20/2015		856,032								289,073				
000000-00-0	2 East 7th	Wilmington	DE	Direct	08/30/2016		859,452								17,427				
000000-00-0	619 Western	Bellevue	WA	Direct	09/30/2013		1,571,462								251,781				
000000-00-0	Abbott	Minneapolis	MN	JOE FOSS AND COMPANY	11/15/2012		759,066								75,473				
000000-00-0	Diplomat	Columbus	OH	Direct	04/24/2015		191,939								78,866				
000000-00-0	50 Washington	Lynchberg	VA	Direct	12/16/2011		16,605		18,814			18,814			37,545				
000000-00-0	La Vogue	Detroit	MI	JOE FOSS AND COMPANY	09/21/2012		18,000		15,056			15,056			18,401				
000000-00-0	Convention Plaza	Portland	OR	Direct	08/29/2013		1,001,335								229,906				
000000-00-0	Heath	Baltimore	MD	Direct	05/29/2015		97,256								24,560				
000000-00-0	USB RETC FUND 2016-7,LLC	St. Louis	MO	Direct	06/30/2016		1,621,138								1,300,451				
000000-00-0	USB RETC FUND 2015-7,LLC	St. Louis	MO	Direct	11/02/2015										435,884				
000000-00-0	USB RETC FUND 2015-5, LLC	St. Louis	MO	Direct	08/11/2015										228,532				
000000-00-0	MANAGEMENT FEES				12/31/2017				7,500			7,500			7,500				
4299999. Any Other Class of Assets - Unaffiliated							6,992,283		41,370			41,370			2,995,398				

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
4399999. Any Other Class of Assets - Affiliated																			
4499999. Total - Unaffiliated							42,556,136	5,590,412	696			5,591,108		20,916,778	24,609,485		(4,083,222)	(4,083,222)	
4599999. Total - Affiliated																			
4699999 - Totals							42,556,136	5,590,412	696			5,591,108		20,916,778	24,609,485		(4,083,222)	(4,083,222)	

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
233383-AA-6	DY8 LEASING LLC			1	1	10,000,005	100.1130	10,011,336	10,000,005	10,000,005					2.565	2.573	FMAN	24,938	256,500	12/03/2013	11/26/2025
716540-BC-5	PETROLEOS MEXICANOS			1	1	2,500,000	98.9700	2,474,243	2,500,000	2,500,000					2.000	2.000	JD	1,528	50,000	06/26/2012	12/20/2022
716540-BD-3	PETROLEOS MEXICANOS			1	1	1,250,000	98.8390	1,235,490	1,250,000	1,250,000					1.950	1.950	JD	745	24,375	06/28/2012	12/20/2022
716540-BL-5	PETROLEOS MEXICANOS				1	29,523,000	101.1720	29,868,938	29,523,000	29,523,000					2.830	2.830	FA	315,634	837,643	09/10/2013	02/15/2024
912810-EQ-7	US TREASURY N/B N/B	SD			1	1,140,328	121.1250	1,283,925	1,060,000	1,090,157		(4,443)			6.250	5.652	FA	25,024	66,250	12/13/2000	08/15/2023
912810-EW-4	US TREASURY N/B BONDS	SD			1	55,699	126.7890	63,395	50,000	52,824		(274)			6.000	5.140	FA	1,133	3,000	07/21/2003	02/15/2026
912828-3F-5	US TREASURY N/B				1	692,508	98.5900	690,129	700,000	692,535		27			2.250	2.372	MN	2,045		12/15/2017	11/15/2027
912828-3J-7	US TREASURY N/B				1	21,814,691	98.6880	21,809,938	22,100,000	21,815,548		856			2.125	2.325	MN	41,514		12/27/2017	11/30/2024
912828-B9-0	US TREASURY N/B				1	13,084,009	99.9410	13,312,195	13,320,000	13,206,830		34,130			2.000	2.280	FA	90,517	266,400	10/01/2014	02/28/2021
912828-D5-6	US TREASURY N/B	SD			1	108,728	100.3200	110,352	110,000	109,114		122			2.375	2.506	FA	987	2,613	08/15/2014	08/15/2024
912828-G8-7	US TREASURY N/B				1	6,046,872	100.0200	6,001,172	6,000,000	6,029,550		(7,033)			2.125	2.005	JD	352	127,500	01/06/2015	12/31/2021
912828-H8-6	US TREASURY N/B				1	681,382	97.5430	682,801	700,000	688,705		2,636			1.500	1.913	JJ	4,394	10,500	03/05/2015	01/31/2022
912828-J2-7	US TREASURY N/B				1	2,002,156	97.7540	1,955,078	2,000,000	2,001,496		(270)			2.000	1.985	FA	15,109	40,000	04/14/2015	02/15/2025
912828-J4-3	US TREASURY N/B				1	4,458,406	98.4690	4,431,094	4,500,000	4,473,361		6,075			1.750	1.892	FA	26,758	78,750	03/23/2015	02/28/2022
912828-J7-6	US TREASURY N/B				1	2,292,732	98.3590	2,262,266	2,300,000	2,295,382		883			1.750	1.797	MS	10,394	40,250	04/29/2015	03/31/2022
912828-K7-4	US TREASURY N/B	SD			1	147,598	97.4880	146,232	150,000	148,107		226			2.000	2.181	FA	1,133	3,000	09/21/2015	08/15/2025
912828-L2-4	US TREASURY N/B				1	2,997,082	98.5940	2,957,813	3,000,000	2,998,015		404			1.875	1.890	FA	19,113	56,250	08/31/2015	08/31/2022
912828-L5-7	US TREASURY N/B				1	3,962,516	97.9960	3,919,844	4,000,000	3,973,789		5,232			1.750	1.895	MS	17,885	70,000	10/29/2015	09/30/2022
912828-M5-6	US TREASURY N/B				1	998,047	99.1210	991,211	1,000,000	998,420		181			2.250	2.272	MN	2,921	22,500	12/23/2015	11/15/2025
912828-P4-6	US TREASURY N/B	SD			1	4,301,999	94.4380	4,145,806	4,390,000	4,308,614		3,911			1.625	2.361	FA	26,945	57,476	12/27/2017	02/15/2026
912828-P4-6	US TREASURY N/B				1	120,244,180	94.4380	120,218,938	127,300,000	120,254,425		9,587			1.625	2.361	FA	781,356	13,862	12/27/2017	02/15/2026
912828-P7-9	US TREASURY N/B	SD			1	1,009,850	96.4960	979,435	1,015,000	1,011,108		718			1.500	1.578	FA	5,173	15,225	03/30/2016	02/28/2023
912828-R2-8	US TREASURY N/B	SD			1	99,879	96.9490	96,949	100,000	99,906		17			1.625	1.643	AO	278	1,625	05/27/2016	04/30/2023
912828-SV-3	US TREASURY N/B				1	727,096	98.3910	713,332	725,000	726,047		(229)			1.750	1.718	MN	1,647	12,688	06/12/2012	05/15/2022
912828-TY-6	US TREASURY N/B				1	37,717,585	97.4530	37,509,707	38,490,000	38,020,065		159,313			1.625	1.888	MN	150,355	1,146,581	10/06/2017	11/15/2022
912828-TY-6	US TREASURY N/B	C			1	33,447,669	97.4530	33,402,059	34,275,000	33,856,528		4,442			1.625	1.888	MN	3,165	24,150	10/06/2017	11/15/2022
912828-U2-4	US TREASURY N/B	SD			1	47,569	96.7770	48,389	50,000	47,791		220			2.000	2.460	MN	130	1,000	12/27/2016	11/15/2026
912828-U2-4	US TREASURY N/B				1	480,588	96.7770	483,887	500,000	482,158		1,570			2.000	2.460	MN	1,298	10,000	02/14/2017	11/15/2026
912828-VJ-6	US TREASURY N/B				1	1,993,992	99.8710	1,997,422	2,000,000	1,997,762		867			1.875	1.921	JD	104	37,500	07/02/2013	06/30/2020
912828-VS-6	US TREASURY N/B				1	5,281,716	101.3550	5,574,551	5,500,000	5,365,064		21,742			2.500	2.962	FA	51,936	137,500	08/20/2013	08/15/2023
912828-WC-0	US TREASURY N/B				1	24,096,239	99.4340	24,858,399	25,000,000	24,609,080		132,166			1.750	2.316	AO	74,931	437,500	12/02/2013	10/31/2020
912828-WJ-5	US TREASURY N/B				1	4,937,911	101.1290	5,056,445	5,000,000	4,958,157		5,957			2.500	2.644	MN	16,229	125,000	07/03/2014	05/15/2024
912828-WR-7	US TREASURY N/B				1	9,923,478	100.1950	10,019,531	10,000,000	9,960,238		10,811			2.125	2.244	JD	587	212,500	07/03/2014	06/30/2021
912828-XD-7	US TREASURY N/B				1	4,195,398	98.8550	4,201,357	4,250,000	4,214,316		7,647			1.875	2.075	MN	7,005	79,688	06/29/2015	05/31/2022
912828-XQ-8	US TREASURY N/B				1	1,952,064	99.2380	1,935,146	1,950,000	1,951,392		(288)			2.000	1.984	JJ	16,321	39,000	08/10/2015	07/31/2022
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						354,212,972	XXX	355,448,805	364,808,005	355,709,489		397,203			XXX	XXX	XXX	1,739,584	4,306,826	XXX	XXX
36179M-EK-2	GNMA POOL MA0138			4	1	1,260,318	100.4370	1,267,483	1,261,968	1,260,315		(1)			2.500	2.513	MON	2,629	31,549	06/22/2012	06/20/2027
36202C-QX-4	GNMA POOL 002270			4	1	6,593	116.7620	7,619	6,526	6,550		6			8.000	7.880	MON	44	522	09/14/2000	08/20/2026
36202F-BK-1	GNMA POOL 004542			4	1	507,170	109.6480	528,795	482,265	505,300		(722)			5.500	4.245	MON	2,210	26,525	09/30/2009	09/20/2039
36203G-HA-4	GNMA POOL 348625			4	1	9,066	100.3640	8,851	8,819	8,861		(12)			7.500	7.303	MON	55	661	04/07/1993	04/15/2023
36203R-YD-5	GNMA POOL 357208			4	1	11,590	99.9650	11,196	11,199	11,548		254			7.500	0.650	MON	70	840	05/07/1993	05/15/2023
3620A2-T5-5	GNMA POOL 717072			4	1	1,045,038	108.4400	1,116,662	1,029,753	1,044,004		(292)			5.000	4.547	MON	4,291	51,488	06/23/2009	05/15/2039
3620AC-6M-1	GNMA POOL 726376			4	1	27,025	108.1820	27,964	25,849	26,969		(12)			5.000	3.280	MON	108	1,292	11/20/2009	10/15/2039
36224P-VF-2	GNMA POOL 334614			4	1	5,322	100.2280	5,188	5,176	5,230		5			7.500	6.958	MON	32	388	04/28/1993	05/15/2023
36224S-JA-1	GNMA POOL 336957			4	1	7,359	104.8950	7,618	7,263	7,288		(15)			7.000	6.814	MON	42	508	09/16/1993	05/15/2023
36295P-U2-6	GNMA POOL 676601			4	1	238,746	114.6510	259,808	226,608	237,495		(536)			6.500	5.329	MON	1,227	14,730	05/05/2009	11/15/2037
36295Q-KU-3	GNMA POOL 677207			4	1	14,248	112.9610	15,577	13,789	14,136		(88)			6.500	6.245	MON	75	896	09/17/2008	08/15/2038
36296F-MQ-3	GNMA POOL 689867			4	1	529,885	112.7730	578,056	512,585	525,676		(3,599)			6.500	6.241	MON	2,777	33,318	09/16/2008	09/15/2038
36296N-W7-7	GNMA POOL 696470			4	1	19,325	110.9410	20,748	18,702	19,294		103			6.500	5.079	MON	101	1,216	09/17/2008	08/15/2038
36296Q-3N-7	GNMA POOL 698405			4	1	2,202,810	108.4400	2,332,247	2,150,722	2,199,332		(1,138)			5.000	4.314	MON	8,961	107,536	08/18/2009	07/15/2039
36297A-KW-2	GNMA POOL 706009			4	1	106,434	109.6780	113,334	103,333	106,218		(18)			5.500	4.444	MON	474	5,683	02/10/2009	01/15/2039
38373Q-J7-7	GNMA REMIC SERIES 2003-56 CLASS DZ			4	1	4,015,795	115.0910	4,644,203	4,035,232	4,016,284		1,179			5.500	5.606	MON	18,495	215,465	12/01/2017	06/16/2033
38373S-LY-1	GNMA REMIC SERIES 2003-12 CLASS OZ			4	1	598,533	108.8220	644,664	592,405	594,013		(134)			5.250	5.173	MON	2,592	31,101	06/12/2003	02/20/2033
38374C-GS-4	GNMA REMIC SERIES 2003-76 CLASS PZ			4	1	5,644,688	109.6020	6,303,033	5,750,862	5,687,698		1,883			6.000	6.304	MON	28,754	345,052	09/02/2003	09/20/2033
38374E-UE-5	GNMA REMIC SERIES 2003-98 CLASS ZK			4	1	1,404,560	127.4220	1,776,068	1,393,849	1,400,679		(599)			6.000	5.983	MON	6,969	80,975	12/01/2017	11/20/2033
38374L-5H-0	GNMA SERIES 2005-60 CLASS WZ			4	1	8,184,198	111.5450	9,211,381	8,257,984	8,199,016		3,573			5.500	5.651	MON	37,849	440,943	12/01/2017	09/20/2035

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 Des.	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
38374M-CH-0	GNMA SERIES 2005-83 CLASS Z			4	1	11,034,340	108.5980	12,939,361	11,914,953	11,465,334		66,693			5.000	5.954	MON	49,646	579,922	12/01/2017	10/16/2035
38374M-WL-9	GNMA SERIES 2006-1 CLASS ZA			4	1	9,943,498	111.5600	11,413,317	10,230,695	10,058,111		21,977			5.500	5.892	MON	46,891	546,277	12/01/2017	01/20/2036
38376K-C9-0	GNMA SERIES 2009-91 CLASS MB			4	1	9,890,951	104.3070	10,685,997	10,244,714	10,124,704		19,345			4.000	4.436	MON	34,149	409,789	02/04/2010	10/16/2024
38376P-TU-4	GNMA SERIES 2009-125 CLASS MP			4	1	175,942	103.1920	189,278	183,423	181,081		603			4.000	4.524	MON	611	7,337	02/16/2010	12/16/2024
38376T-DU-3	GNMA SERIES GNR 2010-2 CLASS PV			4	1	24,506,259	103.1280	24,396,901	23,657,009	23,764,500		(136,858)			5.000	4.530	MON	98,571	1,182,850	03/30/2010	10/20/2026
38376T-VX-7	GNMA SERIES 20106 CLASS EB			4	1	9,742,269	103.0710	10,372,861	10,063,840	9,962,069		27,006			4.000	4.405	MON	33,546	402,554	02/08/2010	01/16/2025
38376V-BN-6	GNMA SERIES 2010-20 CLASS PW			4	1	1,769,005	101.1060	1,797,271	1,777,615	1,773,819		400			4.500	4.595	MON	6,666	79,993	04/28/2010	09/16/2038
38376V-VN-4	GNMA SERIES 2010-17 CLASS B			4	1	7,274,725	103.6890	7,851,014	7,571,677	7,471,397		7,320			4.000	4.525	MON	25,239	302,867	02/12/2010	02/16/2025
38376W-4G-7	GNMA SERIES 2010-33 CLASS PD			4	1	13,096,830	105.2590	13,747,421	13,060,607	13,052,515		(7,077)			4.500	4.481	MON	48,977	587,727	05/07/2010	06/20/2039
38376W-NB-7	GNMA SERIES 2010-24 CLASS QB			4	1	5,892,802	103.3080	6,095,342	5,900,177	5,887,951		13			4.500	4.526	MON	22,126	265,508	04/29/2010	04/20/2039
38376X-DP-5	GNMA SERIES 2010-39 CLASS NP			4	1	14,776,601	104.9600	15,678,522	14,937,648	14,866,582		15,687			4.500	4.649	MON	56,016	672,194	05/03/2010	06/20/2039
38376X-UK-7	GNMA SERIES 2010-30 CLASS PV			4	1	9,652,397	102.2260	9,631,767	9,422,000	9,435,446		(40,470)			5.000	4.671	MON	39,258	471,100	04/06/2010	12/20/2026
38376X-VR-1	GNMA SERIES 2010-30 CLASS NY			4	1	6,674,434	105.1960	6,837,763	6,500,000	6,553,987		(20,068)			5.000	4.711	MON	27,083	325,000	04/06/2010	12/16/2026
38376Y-VT-5	GNMA SERIES 2010-43 CLASS VN			4	1	1,549,263	101.6660	1,500,077	1,475,488	1,480,409		(8,563)			5.000	4.264	MON	6,148	73,774	05/12/2010	08/20/2029
38377D-XJ-0	GNMA SERIES 2010-104 CLASS PB			4	1	572,146	103.4240	577,105	558,000	560,234		(2,577)			4.500	4.140	MON	2,093	25,110	05/12/2011	09/20/2039
38377E-H2-3	GNMA SERIES 2010-60 CLASS AY			4	1	1,384,392	104.1340	1,417,269	1,361,000	1,370,780		(2,232)			4.000	3.842	MON	4,537	54,440	07/15/2010	05/16/2025
38377E-K3-7	GNMA SERIES 2010-60 CLASS QG			4	1	3,315,319	102.6700	3,337,093	3,250,313	3,256,505		(3,005)			4.500	4.201	MON	12,189	146,264	05/19/2010	03/20/2039
38377F-EK-3	GNMA SERIES 2010-61 CLASS DB			4	1	10,012,779	104.0360	10,682,331	10,267,872	10,178,235		23,924			4.000	4.316	MON	34,226	410,715	05/13/2010	05/20/2025
38377K-ZJ-2	GNMA SERIES 2010-112 CLASS JB			4	1	8,769,494	104.5170	8,524,902	8,156,483	8,323,428		(74,762)			4.500	3.577	MON	30,587	367,042	11/08/2010	09/20/2039
38377L-J4-1	GNMA SERIES 2010-130 CLASS LD			4	1	3,539,498	104.0390	3,771,442	3,625,026	3,590,522		8,523			4.500	4.824	MON	13,594	163,126	02/07/2011	08/16/2039
38377Q-HF-7	GNMA SERIES 2011-18 CLASS ZE			4	1	4,690,911	104.1970	5,547,599	5,324,138	4,888,087		44,942			4.000	5.297	MON	17,747	208,422	12/01/2017	11/16/2040
38378J-NU-2	GNMA SERIES 2013-37 CLASS LV			4	1	3,446,760	101.4390	3,399,628	3,351,402	3,422,290		(8,483)			3.500	2.561	MON	9,775	117,299	04/09/2013	02/20/2025
38378M-XD-2	GNMA SERIES 2013-67 CLASS TV			4	1	5,219,146	100.8110	5,100,899	5,059,840	5,182,825		(13,858)			3.000	2.670	MON	12,650	151,795	04/16/2015	02/20/2042
911760-AP-1	VA/VENDEE MTG TRUST SERIES 1992-1 CLASS 2Z			4	1	193,505	107.3430	208,841	194,556	193,808		32			7.750	7.928	MON	1,256	15,078	09/08/2000	05/15/2022
911760-BG-0	VA/VENDEE MTG TRUST SERIES 1992-2 CLASS Z			4	1	2,091,601	103.9310	2,331,359	2,243,188	2,193,492		7,139			7.250	8.431	MON	13,553	162,631	03/27/1996	09/15/2022
911760-EJ-1	VA/VENDEE MTG TRUST SERIES 1994-2 CLASS 3ZB			4	1	3,632,490	107.1870	4,576,750	4,269,888	4,025,458		20,528			6.500	9.111	MON	23,129	277,543	06/08/1995	06/15/2024
911760-JJ-6	VA/VENDEE MTG TRUST SERIES 1996-3 CLASS 2Z			4	1	3,907,952	112.5290	4,509,485	4,007,413	3,952,551		907			7.750	8.210	MON	25,881	310,574	10/25/1996	10/15/2026
92261X-AB-4	VA/VENDEE MTG TRUST SERIES 2010-1 CLASS DV			4	1	3,773,308	102.4580	3,719,588	3,630,362	3,686,191		(13,326)			4.250	3.092	MON	12,858	154,290	04/15/2010	05/15/2021
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						206,367,320	XXX	219,721,678	208,134,216	206,778,217		(66,403)			XXX	XXX	XXX	826,757	9,861,909	XXX	XXX
36184*-9A-2	FHA POOL 000056			4	1	12	100.0000	11	11	11					7.430	7.425	MON		1	12/26/2001	11/01/2022
380992-GM-3	FHA POOL 000012			4	1	16,119	100.0000	16,072	16,072	16,022		(8)			7.430	7.437	MON	100	1,194	01/24/2002	06/20/2021
38373M-5H-9	GNMA SERIES 2009-7 CLASS Z			4	1	11,488,246	108.6700	12,484,264	11,488,246	11,488,246					5.905	5.951	MON	56,527	672,558	06/01/2017	12/16/2050
38373M-AK-6	GNMA SERIES 2001-16 CLASSZ			4	1	373,097	106.6330	347,035	325,448	357,981		15,265			6.750	5.680	MON	1,831	21,968	06/13/2003	10/16/2040
38373M-BE-9	GNMA SERIES 2001-58 CLASS Z			4	1	1,688,901	104.8500	1,920,676	1,831,835	1,721,778		4,251			6.455	7.354	MON	9,853	118,284	12/07/2001	09/16/2041
38373M-FX-3	GNMA SERIES 2002-56 CLASS Z			4	1	165,478	108.7740	176,988	162,711	164,202		1,503			7.236	7.145	MON	981	11,752	01/13/2003	06/16/2042
38374B-JX-2	GNMA REMIC SERIES 2003-59 CLASS Z			4	1	5,033,853	104.5610	4,783,501	4,574,835	4,926,759		289,377			5.407	4.614	MON	20,613	247,178	06/23/2003	06/16/2043
38376G-RK-8	GNMA SERIES 2010-71 CLASS C			4	1	494,564	100.3600	491,430	489,667	488,917		(260)			4.717	4.549	MON	1,925	23,101	05/27/2010	10/16/2047
917991-8U-8	FHA POOL 000132			4	1	18,000	100.0000	32,026	32,027	26,840		1,105			7.430	14.174	MON	198	2,240	06/21/1984	12/01/2023
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						19,278,270	XXX	20,252,003	18,920,852	19,190,756		311,233			XXX	XXX	XXX	92,028	1,098,276	XXX	XXX
0599999. Total - U.S. Government Bonds						579,858,562	XXX	595,422,486	591,863,073	581,678,462		642,033			XXX	XXX	XXX	2,658,369	15,267,011	XXX	XXX
669812-BQ-1	NOVA SCOTIA POWER CORP DEBS		A.		1FE	4,495,500	120.0060	5,400,289	4,500,000	4,498,713		325			9.400	9.410	AO	105,750	423,000	04/08/1991	04/01/2021
748148-PD-9	PROVINCE OF QUEBEC DEBENTURES		A.		1FE	1,459,900	123.5450	1,544,314	1,250,000	1,338,106		(11,747)			7.125	5.740	FA	35,130	89,063	01/16/2003	02/09/2024
532386-AB-5	LILE FINANCE LTD SERIES 144A		D.	4	1	44,052,707	100.1450	44,116,583	44,052,707	44,052,707					3.179	3.192		213,955	1,400,436	09/17/2013	05/06/2025
906609-AA-0	UNION 15 SPC SERIES 144A		C.	1	1	11,815,553	98.8170	11,675,775	11,815,553	11,815,553					2.785	2.795	MJSD	27,422	329,063	10/15/2013	12/01/2024
K7784*-AA-3	EYSTUR OG SANDOYARTUNLAR		B.		2FE	26,905,560	109.8220	31,913,658	29,059,360	29,059,360				3,534,410	2.730	2.730	JJ	332,754	482,673	11/02/2016	01/31/2040
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						88,729,220	XXX	94,650,619	90,677,620	90,764,439		(11,422)		3,534,410	XXX	XXX	XXX	715,011	2,724,235	XXX	XXX
1099999. Total - All Other Government Bonds						88,729,220	XXX	94,650,619	90,677,620	90,764,439		(11,422)		3,534,410	XXX	XXX	XXX	715,011	2,724,235	XXX	XXX
68608D-CV-4	OR ST LOC GOVTS TAXABLE PENSION OBLIG GO LTD			1	1FE	4,810,000	101.5290	4,883,545	4,810,000	4,810,000					5.941	5.941	JD	23,814	285,762	05/12/2004	06/01/2018
68608D-DA-9	OR ST LOC GOVTS TAXABLE PENSION OBLIG GO LTD			1	1FE	600,000	110.1780	661,068	600,000	600,000					6.015	6.015	JD	3,008	36,090	05/12/2004	06/01/2023
70914P-ME-9	PENNSYLVANIA ST SERIES B			1	1FE	7,708,751	108.7960	7,751,715	7,125,000	7,591,794		(66,645)			4.650	3.463	FA	125,163	331,313	03/16/2016	02/15/2026
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						13,118,751	XXX	13,296,328	12,535,000	13,001,794		(66,645)			XXX	XXX	XXX	151,985	653,165	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 Des.	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
1799999. Total - U.S. States, Territories and Possessions Bonds						13,118,751	XXX	13,296,328	12,535,000	13,001,794		(66,645)			XXX	XXX	XXX	151,985	653,165	XXX	XXX
074851-QR-0	BEAVER CNTY PA SERIES B			1	1FE	1,020,000	99.5340	1,015,247	1,020,000	1,020,000					3.479	3.479	MN	4,534	35,486	04/27/2016	11/15/2025
074851-QS-8	BEAVER CNTY PA SERIES B			1	1FE	1,305,000	100.3510	1,309,581	1,305,000	1,305,000					3.679	3.679	MN	6,135	48,011	04/27/2016	11/15/2026
074851-QT-6	BEAVER CNTY PA SERIES B			1	1FE	1,175,000	100.9680	1,186,374	1,175,000	1,175,000					3.779	3.779	MN	5,674	44,403	04/27/2016	11/15/2027
074851-QX-7	BEAVER CNTY PA SERIES B			1	1FE	810,000	102.1920	827,755	810,000	810,000					4.179	4.179	MN	4,325	33,850	04/27/2016	11/15/2031
074851-QY-5	BEAVER CNTY PA SERIES B			1	1FE	810,000	101.8810	825,236	810,000	810,000					4.229	4.229	MN	4,377	34,255	04/27/2016	11/15/2032
215457-AY-8	COOK CNTY ILL HIGH SCH DIST NO TAXABLE CAP APPREC SERIES C			1	1	1,550,633	94.1990	3,485,363	3,700,000	3,505,760		200,287			0.000	5.970	N/A			01/28/2004	12/01/2018
274137-WT-1	EAST ORANGE N J GO CAP APPREC-TAX PENSION				1FE	356,537	86.8650	899,053	1,035,000	814,075		44,716			0.000	5.730	N/A			05/15/2003	04/01/2022
68583R-AQ-5	OR CMNTY COLLEGE DIST TAX SERIES A				1FE	4,145,717	99.0720	9,946,829	10,040,000	9,753,386		551,829			0.000	5.910	N/A			04/10/2003	06/30/2018
68583R-AT-9	OR CMNTY COLLEGE DIST TAX SERIES A				1FE	3,970,266	90.6630	10,888,626	12,010,000	9,707,313		573,219			0.000	6.180	N/A			04/10/2003	06/30/2021
686053-DH-9	OREGON SCH BRDS ASSN TAXABLE PENSION GO LTD			1	1FE	5,000,000	106.3120	5,315,600	5,000,000	5,000,000					5.373	5.373	JD	746	268,650	02/06/2004	06/30/2020
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						20,143,153	XXX	35,699,664	36,905,000	33,900,534		1,370,051			XXX	XXX	XXX	25,791	464,655	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						20,143,153	XXX	35,699,664	36,905,000	33,900,534		1,370,051			XXX	XXX	XXX	25,791	464,655	XXX	XXX
02765U-EH-3	AMERICAN MUNI PWR OHIO INC O			1	1FE	2,885,247	143.0150	2,888,903	2,020,000	2,820,469		(41,766)			7.734	4.013	FA	59,019	156,227	06/01/2016	02/15/2033
041800-AA-1	ARLINGTON TX ADMISSIONS & TAXE			1	2	21,239,630	111.4030	20,134,161	18,073,266	21,078,137		(155,814)			6.126	4.276	JJ	553,584	1,107,168	09/23/2016	01/01/2036
066836-AA-5	BAPTIST HEALTH SOUTH FL			1	1FE	57,412,448	107.7990	58,968,405	54,702,000	55,850,401		(293,349)			4.590	3.957	FA	948,533	2,510,822	10/16/2014	08/15/2021
20281P-KH-4	CMWLTH FING AUTH PA SERIES A			1	1FE	5,000,000	99.7630	4,988,150	5,000,000	5,000,000					3.513	3.513	JD	14,638	190,775	10/20/2016	06/01/2027
20281P-KJ-0	CMWLTH FING AUTH PA SERIES A			1	1FE	5,000,000	100.4500	5,022,500	5,000,000	5,000,000					3.623	3.623	JD	15,096	196,749	10/20/2016	06/01/2028
20281P-KK-7	CMWLTH FING AUTH PA SERIES A			1	1FE	11,925,000	101.0610	12,051,524	11,925,000	11,925,000					3.743	3.743	JD	37,196	484,789	10/20/2016	06/01/2029
235036-RB-8	DALLAS FORT WORTH TEX IN INTL ARPT REV				1FE	3,500,000	101.2290	3,543,015	3,500,000	3,500,000					3.591	3.591	MN	20,948	125,685	06/21/2011	11/01/2018
235036-RC-6	DALLAS FORT WORTH TEX IN INTL ARPT REV				1FE	3,750,000	102.4510	3,841,913	3,750,000	3,750,000					3.941	3.941	MN	24,631	147,788	06/21/2011	11/01/2019
235036-RD-4	DALLAS FORT WORTH TEX IN INTL ARPT REV				1FE	2,475,000	103.7970	2,568,976	2,475,000	2,475,000					4.262	4.262	MN	17,581	105,485	06/21/2011	11/01/2020
235036-TB-6	DALLAS FORT WORTH TEX IN INTL ARPT REV				1FE	3,655,000	100.8860	3,687,383	3,655,000	3,655,000					3.120	3.120	MN	19,006	114,036	10/26/2011	11/01/2018
249182-GS-9	DENVER CITY & CNTY CO ARPT REV			1	1FE	5,000,000	100.6790	5,033,950	5,000,000	5,000,000					3.592	3.592	MN	22,949	179,600	10/11/2012	11/15/2026
29270C-WJ-0	ENERGY N W WA ELEC REVENUE			1	1FE	12,794,600	116.8310	11,683,100	10,000,000	11,677,009		(231,583)			5.710	2.864	JJ	285,500	571,000	11/15/2012	07/01/2024
29270C-YN-9	ENERGY N W WA ELEC REVENUE			1	1FE	2,005,180	101.0380	2,020,760	2,000,000	2,001,753		(670)			2.653	2.617	JJ	26,530	53,060	08/16/2012	07/01/2020
29270C-YP-4	ENERGY N W WA ELEC REVENUE			1	1FE	19,070,000	100.9170	19,244,872	19,070,000	19,070,000					2.803	2.803	JJ	267,266	534,532	08/16/2012	07/01/2021
29270C-YQ-2	ENERGY N W WA ELEC REVENUE			1	1FE	15,000,000	101.0910	15,163,650	15,000,000	15,000,000					2.953	2.953	JJ	221,475	442,950	08/16/2012	07/01/2022
29270C-YR-0	ENERGY N W WA ELEC REVENUE			1	1FE	2,320,000	101.6430	2,358,118	2,320,000	2,320,000					3.103	3.103	JJ	35,995	71,990	08/16/2012	07/01/2023
29270C-YT-6	ENERGY N W WA ELEC REVENUE			1	1FE	1,000,000	103.1280	1,031,280	1,000,000	1,000,000					3.403	3.403	JJ	17,015	34,030	08/16/2012	07/01/2025
34074G-DH-4	FLORIDA ST HURRICANE CATASTROP			1	1FE	30,000,000	101.3090	30,392,700	30,000,000	30,000,000					2.995	2.995	JJ	449,250	898,500	04/10/2013	07/01/2020
347622-CG-5	FORT LAUDERDALE FL SPL OBLG			1	1FE	17,000,000	101.2640	17,214,880	17,000,000	17,000,000					3.224	3.224	JJ	274,040	548,080	09/20/2012	01/01/2021
347622-CH-3	FORT LAUDERDALE FL SPL OBLG			1	1FE	6,000,000	102.5080	6,150,480	6,000,000	6,000,000					3.424	3.424	JJ	102,720	205,440	09/20/2012	01/01/2022
347622-CJ-9	FORT LAUDERDALE FL SPL OBLG			1	1FE	10,000,000	103.5570	10,355,700	10,000,000	10,000,000					3.574	3.574	JJ	178,700	357,400	09/20/2012	01/01/2023
347622-CK-6	FORT LAUDERDALE FL SPL OBLG			1	1FE	11,000,000	104.5330	11,498,630	11,000,000	11,000,000					3.824	3.824	JJ	210,320	420,640	09/20/2012	01/01/2024
347622-CL-4	FORT LAUDERDALE FL SPL OBLG			1	1FE	5,500,000	105.3930	5,796,615	5,500,000	5,500,000					4.074	4.074	JJ	112,035	224,070	09/20/2012	01/01/2025
362832-AV-9	GAINESVILLE FLA PENSION OBLIG TAXABLE SERIES A				1FE	859,680	81.4350	2,443,050	3,000,000	2,110,575		125,208			0.000	6.210	N/A			04/21/2003	10/01/2023
387883-WF-4	GRANT CNTY WA PUBLIC UTIL DIST SERIES M			1	1FE	11,000,000	105.0510	11,555,610	11,000,000	11,000,000					4.584	4.584	JJ	252,120	504,240	10/06/2015	01/01/2040
392274-A8-9	GTR ORLANDO FL AVIATION GTR ORLANDO ARPT-D-RF				1FE	10,780,000	101.9710	10,992,474	10,780,000	10,780,000					3.483	3.483	AO	93,867	375,467	09/28/2011	10/01/2019
392274-A9-7	GTR ORLANDO FL AVIATION GTR ORLANDO ARPT-D-RF				1FE	7,000,000	103.2340	7,226,380	7,000,000	7,000,000					3.733	3.733	AO	65,328	261,310	09/28/2011	10/01/2020
432275-AH-8	HILLSBOROUGH CNTY FL AVIATION SERIES B				1FE	6,000,000	104.2470	6,254,820	6,000,000	6,000,000					3.981	3.981	AO	59,715	238,860	08/19/2015	10/01/2025
451443-NH-4	ID BLDG AUTH FACILITIES SERIES B			4	1FE	10,874,023	112.8750	12,021,188	10,650,000	10,789,361		(8,157)			5.980	5.824	MS	212,290	636,870	01/23/2003	09/01/2029
492279-AR-5	KERN CO CA PENS OBL FNDG SERIES 95				1FE	1,174,066	98.8110	5,464,248	5,530,000	5,281,681		375,937			0.000	7.522	N/A			11/13/2000	08/15/2018
492279-AS-3	KERN CO CA PENS OBL FNDG 95				1FE	2,750,469	96.2130	15,033,281	15,625,000	13,857,169		988,607			0.000	7.540	N/A			02/21/1996	08/15/2019
537363-DH-3	LITTLE ROCK ARK CAP IMPT REV DOWNTOWN PKG PROJS			2	1FE	2,960,000	101.3900	3,001,144	2,960,000	2,960,000					5.250	5.250	JJ	77,700	155,400	05/29/2003	07/01/2023
542690-3K-6	LONG ISLAND NY PWR AUTH SERIES B			1	1FE	6,485,000	99.6560	6,462,692	6,485,000	6,485,000					3.407	3.407	MS	73,648	220,944	12/04/2014	09/01/2021
542690-3L-4	LONG ISLAND NY PWR AUTH SERIES B			1	1FE	12,500,000	102.0670	12,758,375	12,500,000	12,500,000					3.633	3.633	MS	151,375	454,125	12/04/2014	09/01/2022
542690-3M-2	LONG ISLAND NY PWR AUTH SERIES B			1	1FE	8,906,900	103.4510	9,186,449	8,880,000	8,899,335		(2,505)			3.883	3.846	MS	114,937	344,810	12/05/2014	09/01/2024
542690-3N-0	LONG ISLAND NY PWR AUTH SERIES B			1	1FE	2,514,300	102.8070	2,570,175	2,500,000	2,510,729		(1,179)			3.983	3.918	MS	33,192	99,575	12/05/2014	09/01/2025
542690-3P-5	LONG ISLAND NY PWR AUTH SERIES B			1	1FE	1,509,030	103.6500	1,554,750	1,500,000	1,507,015		(663)			4.133	4.068	MS	20,665	61,995	12/05/2014	09/01/2026
542690-W5-7	LONG ISLAND NY PWR AUTH			1	1FE	4,226,460	107.5290	4,005,455	3,725,000	3,958,209		(48,826)			5.250	3.673	MN	32,594	195,563	12/22/2011	05/01/2022
546850-BW-7	LOUISVILLE KY REGL ARPT AUTH SERIES C			1	1FE	1,500,000	101.5030	1,522,545	1,500,000	1,500,000					3.283	3.283	JJ	24,623	49,245	06/11/2014	07/01/2022
546850-BX-5	LOUISVILLE KY REGL ARPT AUTH SERIES C			1	1FE	4,000,000	102.3870	4,095,480	4,000,000	4,000,000					3.483	3.483	JJ	69,660	139,320	06/11/2014	07/01/2023
546850-BZ-0	LOUISVILLE KY REGL ARPT AUTH SERIES C			1	1FE	6,645,000	103.0640	6,848,603	6,645,000	6,645,000					3.833	3.833	JJ	127,351	254,703	06/11/2014	07/01/2025
57584X-CS-8	MASSACHUSETTS ST DEV FIN AGYRE SERIES H-2			1	1FE	1,660,000	102.4910	1,701,351	1,660,000	1,660,000					3.967	3.967	JJ	32,926	65,852	08/21/2015	07/01/2025

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 Des.	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
57604P-5P-5	MASSACHUSETTS ST WTR POLLUTN A			1	1FE	7,922,456	116.7080	9,004,022	7,715,000	7,857,964		(11,406)			5.192	4.947	FA	166,901	400,563	05/25/2011	08/01/2040
592041-WJ-2	MET GOVT NASHVILLE & DAVIDSONC SERIES B			1	1FE	13,620,000	106.1830	14,462,125	13,620,000	13,620,000					4.053	4.053	JJ	276,009	552,019	03/18/2016	07/01/2026
592190-JM-5	METROPOLITAN NASHVILLE ARPT AUTH REV ARPTIMPT TAX SERIES B			4	1FE	2,807,558	109.2920	3,005,530	2,750,000	2,773,014		(3,479)			5.820	5.641	JJ	80,025	160,050	11/18/2003	07/01/2023
59259N-ZM-8	MET TRANSPRTN AUTH NY DEDICATE			1	1FE	16,107,815	125.5080	16,096,401	12,825,000	15,565,686		(200,887)			5.989	3.609	MN	98,145	768,089	03/13/2015	11/15/2030
59259N-ZT-3	MET TRANSPRTN AUTH NY DEDICATE DEDICATED TAX FUND			1	1FE	2,147,915	111.3180	1,998,158	1,795,000	1,973,272		(33,474)			5.255	3.045	MN	12,053	94,327	05/29/2012	11/15/2022
59259Y-BE-8	MET TRANSPRTN AUTH NY REVENUE			1	1FE	3,347,216	109.0560	3,064,474	2,810,000	3,102,527		(55,308)			5.113	2.811	MN	18,359	143,675	05/02/2013	11/15/2022
59259Y-BZ-1	MET TRANSPRTN AUTH NY REVENUE			1	1FE	2,150,654	139.9140	2,224,633	1,590,000	2,115,649		(19,859)			6.648	4.029	MN	13,507	105,703	04/14/2016	11/15/2039
59259Y-CA-5	MET TRANSPRTN AUTH NY REVENUE			1	1FE	2,466,835	131.1330	2,517,754	1,920,000	2,376,969		(29,523)			6.548	4.009	MN	16,064	125,722	10/23/2014	11/15/2031
59259Y-DK-2	MET TRANSPRTN AUTH NY REVENUE TAXABLE SERIES C			1	1FE	11,441,100	119.1170	11,911,700	10,000,000	11,068,005		(95,023)			6.200	4.713	MN	79,222	620,000	10/03/2013	11/15/2026
592646-5W-9	MET WASHINGTON DC ARPTS AUTH A AIRPORT			1	1FE	3,875,000	101.7990	3,944,711	3,875,000	3,875,000					2.997	2.997	AO	29,033	116,134	06/28/2013	10/01/2019
592646-5Y-5	MET WASHINGTON DC ARPTS AUTH A AIRPORT			1	1FE	3,630,000	104.3170	3,786,707	3,630,000	3,630,000					3.579	3.579	AO	32,479	129,918	06/28/2013	10/01/2021
592646-5Z-2	MET WASHINGTON DC ARPTS AUTH A AIRPORT			1	1FE	3,775,000	105.3620	3,977,416	3,775,000	3,775,000					3.779	3.779	AO	35,664	142,657	06/28/2013	10/01/2022
592646-6A-6	MET WASHINGTON DC ARPTS AUTH A AIRPORT			1	1FE	1,085,000	106.2830	1,153,171	1,085,000	1,085,000					3.979	3.979	AO	10,793	43,172	06/28/2013	10/01/2023
59333A-DF-5	MIAMI-DADE CNTY FLA EDL FACS A TAXABLE UNIV MIAMI SERIES B			4	1	2,300,000	108.2960	2,490,808	2,300,000	2,300,000					5.360	5.360	AO	30,820	123,280	01/16/2004	04/01/2024
593464-AA-8	MIAMI FLA RENT REV REVENUE BONDS			4	1FE	2,552,660	106.2800	2,178,740	2,050,000	2,166,148		(57,896)			8.650	3.441	JJ	88,663	177,325	05/19/2011	07/01/2019
61075T-GG-7	MONROE CNTY NY INDL DEV TXBL REF SERIES C			1	1FE	1,825,000	102.1220	1,863,727	1,825,000	1,825,000					3.627	3.627	JJ	33,096	66,193	09/11/2013	07/01/2020
61075T-GH-5	MONROE CNTY NY INDL DEV TXBL REF SERIES C			1	1FE	1,865,000	103.6310	1,932,718	1,865,000	1,865,000					3.946	3.946	JJ	36,796	73,593	09/11/2013	07/01/2021
61075T-GL-6	MONROE CNTY NY INDL DEV TXBL REF SERIES C			1	1FE	2,300,000	107.3000	2,467,900	2,300,000	2,300,000					4.446	4.446	JJ	51,129	102,258	09/11/2013	07/01/2024
61075T-GM-4	MONROE CNTY NY INDL DEV TXBL REF SERIES C			1	1FE	4,745,000	108.7860	5,161,896	4,745,000	4,745,000					4.596	4.596	JJ	109,040	218,080	09/11/2013	07/01/2025
61075T-GN-2	MONROE CNTY NY INDL DEV TXBL REF SERIES C			1	1FE	4,315,000	110.1410	4,752,584	4,315,000	4,315,000					4.746	4.746	JJ	102,395	204,790	09/11/2013	07/01/2026
61075T-LG-1	MONROE CNTY NY INDL DEV			1	1FE	2,620,000	103.3630	2,708,111	2,620,000	2,620,000					3.822	3.822	JJ	50,068	100,136	06/17/2015	07/01/2026
61075T-LJ-5	MONROE CNTY NY INDL DEV			1	1FE	3,095,000	105.6370	3,269,465	3,095,000	3,095,000					4.631	4.630	JJ	71,665	143,329	06/17/2015	07/01/2035
63968A-M6-9	NEBRASKA PUBLIC POWER DISTRICT SERIES E			1	1FE	1,270,000	99.0230	1,257,592	1,270,000	1,270,000					3.567	3.567	JJ	22,650	29,949	10/19/2016	01/01/2034
63968A-M7-7	NEBRASKA PUBLIC POWER DISTRICT SERIES E			1	1FE	965,000	98.8860	954,250	965,000	965,000					3.452	3.452	JJ	16,656	22,023	10/19/2016	01/01/2032
64989K-FB-7	NEW YORK ST POWER AUTH TAXABLE- SERIES A			1	1FE	4,329,080	112.1290	4,485,160	4,000,000	4,141,087		(32,093)			5.549	4.558	MN	28,362	221,960	05/16/2011	11/15/2023
650116-BE-5	NEW YORK ST TRANSPRTN DEV CORP SERIES B			1	2FE	2,600,000	96.0700	2,497,820	2,600,000	2,600,000					3.573	3.573	JJ	46,449	92,898	05/18/2016	07/01/2029
650116-BF-2	NEW YORK ST TRANSPRTN DEV CORP SERIES B			1	2FE	2,040,000	95.9620	1,957,625	2,040,000	2,040,000					3.673	3.673	JJ	37,465	74,929	05/18/2016	07/01/2030
658196-H9-4	NC EASTN MPA SYS REV TAX BNDS SERIES E				1FE	4,402,820	126.1660	5,292,664	4,195,000	4,301,955		(10,072)			6.580	6.171	JJ	138,016	276,031	05/16/2003	01/01/2026
65819W-AH-6	NORTH CAROLINA ST ESTRN MUNI P			1	1FE	3,327,324	103.9700	3,431,010	3,300,000	3,319,743		(3,183)			3.808	3.687	JJ	62,832	125,664	07/21/2015	07/01/2023
65819W-AJ-2	NORTH CAROLINA ST ESTRN MUNI P			1	1FE	12,695,000	105.0570	13,336,986	12,695,000	12,695,000					3.958	3.958	JJ	251,234	502,468	07/16/2015	07/01/2024
65819W-AK-9	NORTH CAROLINA ST ESTRN MUNI P			1	1FE	5,845,000	105.9170	6,190,849	5,845,000	5,845,000					4.058	4.058	JJ	118,595	237,190	07/16/2015	07/01/2025
67756A-2N-1	OHIO ST HGR EDUCTNL FAC			1	1FE	3,730,000	103.1440	3,847,271	3,730,000	3,730,000					3.679	3.679	JJ	68,613	137,227	11/16/2011	01/01/2021
67756A-2P-6	OHIO ST HGR EDUCTNL FAC			1	1FE	7,695,000	104.2200	8,019,729	7,695,000	7,695,000					3.849	3.849	JJ	148,090	296,181	11/16/2011	01/01/2022
67756A-2Q-4	OHIO ST HGR EDUCTNL FAC			1	1FE	8,605,000	105.2910	9,060,291	8,605,000	8,605,000					4.000	4.000	JJ	172,100	344,200	11/16/2011	01/01/2023
709193-LY-0	PENNSYLVANIA ST INDL DEV AUTH			1	1FE	9,665,000	99.0540	9,573,569	9,665,000	9,665,000					3.556	3.556	JJ	171,844	343,687	04/02/2015	07/01/2024
709193-LZ-7	PENNSYLVANIA ST INDL DEV AUTH			1	1FE	3,218,000	99.5810	3,204,517	3,218,000	3,218,000					2.967	2.967	JJ	47,739	95,478	04/02/2015	07/01/2021
73358W-AG-9	PORT AUTH OF NEW YORK & NEW JE CONS 157				1FE	22,615,501	105.8170	21,544,341	20,360,000	20,950,476		(293,707)			5.309	3.722	JD	90,076	1,080,912	07/24/2012	12/01/2019
73358W-AH-7	PORT AUTH OF NEW YORK & NEW JE				1FE	8,249,568	119.2200	7,731,417	6,485,000	7,556,295		(136,518)			5.859	3.179	JD	31,663	379,956	11/27/2012	12/01/2024
76443N-CP-7	RICHMOND CALIF JT PWRS FING TAXABLE SERIES B			4	1FE	7,485,000	108.4180	8,115,087	7,485,000	7,485,000					6.300	6.300	MS	157,185	471,555	08/14/2003	09/01/2025
783186-NH-8	RUTGERS NJ ST UNIV			1	1FE	8,656,608	122.8120	8,750,355	7,125,000	8,557,530		(53,453)			5.665	4.068	MN	67,272	400,091	05/31/2017	05/01/2040
783186-QX-0	RUTGERS NJ ST UNIV			1	1FE	2,350,000	99.9890	2,349,742	2,350,000	2,350,000					2.642	2.642	MN	10,348	62,087	06/14/2013	05/01/2020
783186-QY-8	RUTGERS NJ ST UNIV			1	1FE	1,000,000	100.6290	1,006,290	1,000,000	1,000,000					3.028	3.028	MN	5,047	30,280	06/14/2013	05/01/2021
783186-QZ-5	RUTGERS NJ ST UNIV			1	1FE	3,230,000	100.6550	3,251,157	3,230,000	3,230,000					3.178	3.178	MN	17,108	102,649	06/14/2013	05/01/2022
783186-RA-9	RUTGERS NJ ST UNIV			1	1FE	1,145,000	100.9360	1,155,717	1,145,000	1,145,000					3.378	3.378	MN	6,446	38,678	06/14/2013	05/01/2023
786128-AC-2	SACRAMENTO CNTY CALIF PUB FING HSG TAX CNTY PJ SERIES B			2	1FE	1,574,721	100.1030	1,621,669	1,620,000	1,594,726		3,411			6.140	6.390	JD	8,289	99,468	12/12/2003	12/01/2023
792905-DR-9	SAINT PAUL MN HSG & REDEV AUTH			1	1FE	7,065,000	100.6630	7,111,841	7,065,000	7,065,000					3.293	3.293	JJ	116,325	232,650	05/29/2015	07/01/2022
792905-DS-7	SAINT PAUL MN HSG & REDEV AUTH			1	1FE	3,295,000	101.2500	3,336,188	3,295,000	3,295,000					3.539	3.539	JJ	58,305	116,610	05/29/2015	07/01/2023
792905-DT-5	SAINT PAUL MN HSG & REDEV AUTH			1	1FE	12,545,000	102.1760	12,817,979	12,545,000	12,545,000					3.789	3.789	JJ	237,665	475,330	05/29/2015	07/01/2024
792905-DU-2	SAINT PAUL MN HSG & REDEV AUTH			1	1FE	5,000,000	102.9690	5,148,450	5,000,000	5,000,000					3.969	3.969	JJ	99,225	198,450	05/29/2015	07/01/2025
792905-DV-0	SAINT PAUL MN HSG & REDEV AUTH			1	1FE	4,000,000	103.5250	4,141,000	4,000,000	4,000,000					4.089	4.089	JJ	81,780	163,560	05/29/2015	07/01/2026
792905-DW-8	SAINT PAUL MN HSG & REDEV AUTH			1	1FE	2,275,000	103.2050	2,347,914	2,275,000	2,275,000					4.189	4.189	JJ	47,650	95,300	05/29/2015	07/01/2027
798147-UW-2	SAN JOSE CA REDEV AGCY TAXABLE MERGED AREA REDEV PJ-J			2	1FE	6,677,250	100.0030	7,500,225	7,500,000	7,013,545		57,618			5.250	6.189	FA	164,063	393,750	07/02/2003	08/01/2024
85732P-BZ-2	STATE PUBLIC SCH BLDG AUTH PA			1	1FE	2,517,884	111.8410	2,639,448	2,360,000	2,499,515		(11,524)			5.000	4.245	MS	34,744	118,000	05/17/2016	09/15/2027

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
85732P-CE-8	STATE PUBLIC SCH BLDG AUTH PA SERIES C			1	1FE	8,147,400	113.1370	8,485,275	7,500,000	8,089,265		(38,412)			5.088	4.227	MS	112,360	381,600	06/15/2016	09/15/2029
873521-AT-5	CITY OF TACOMA WA LEASE REV			4	1FE	11,750,000	116.1250	13,644,688	11,750,000	11,750,000					9.350	9.350	MS	323,484	1,098,625	03/28/1990	03/15/2022
875301-EZ-2	TAMPA ETC EXPWY-C-TXB			1	1FE	2,000,000	99.9340	1,998,680	2,000,000	2,000,000					2.220	2.220	JJ	22,200	44,400	12/13/2012	07/01/2018
875301-FA-6	TAMPA ETC EXPWY-C-TXB			1	1FE	2,500,000	99.5920	2,489,800	2,500,000	2,500,000					2.490	2.490	JJ	31,125	62,250	12/13/2012	07/01/2019
875301-FB-4	TAMPA ETC EXPWY-C-TXB			1	1FE	2,000,000	99.7350	1,994,700	2,000,000	2,000,000					2.840	2.840	JJ	28,400	56,800	12/13/2012	07/01/2020
875301-FC-2	TAMPA ETC EXPWY-C-TXB			1	1FE	1,250,000	99.9770	1,249,713	1,250,000	1,250,000					3.040	3.040	JJ	19,000	38,000	12/13/2012	07/01/2021
875301-FE-8	TAMPA ETC EXPWY-C-TXB			1	1FE	1,500,000	99.8600	1,497,900	1,500,000	1,500,000					3.190	3.190	JJ	23,925	47,850	12/13/2012	07/01/2022
875301-FK-4	TAMPA ETC EXPWY-C-TXB			1	1FE	3,240,000	99.9770	3,239,255	3,240,000	3,240,000					3.040	3.040	JJ	49,248	98,496	12/13/2012	07/01/2021
880591-EH-1	TENNESSEE VALLEY AUTHORITY				1	988,820	134.8880	1,348,878	1,000,000	990,421		230			5.250	5.325	MS	15,458	52,500	09/16/2009	09/15/2039
88948A-AT-4	TOLL ROAD INV PART II REV MBIA SERIES 144A	@		1	1FE	1,075,410	99.3450	4,470,547	4,500,000	4,456,182		337,385			0.000	8.045	N/A			12/17/1999	02/15/2018
927063-CG-0	VLG CENTER FL CDD UTILITY REVE SERIES B			1	1FE	1,545,000	100.1760	1,547,719	1,545,000	1,545,000					3.088	3.088	AO	11,927	47,710	09/25/2014	10/01/2019
927063-CH-8	VLG CENTER FL CDD UTILITY REVE SERIES B			1	1FE	6,364,750	102.8650	6,429,063	6,250,000	6,330,812		(15,247)			4.156	3.855	AO	64,938	259,750	09/22/2015	10/01/2024
927063-CJ-4	VLG CENTER FL CDD UTILITY REVE SERIES B			1	1FE	5,000,000	106.8160	5,340,800	5,000,000	5,000,000					5.015	5.014	AO	62,688	250,750	09/25/2014	10/01/2036
927063-CK-1	VLG CENTER FL CDD UTILITY REVE SERIES B			1	1FE	3,073,930	104.8960	3,146,880	3,000,000	3,060,002		(4,910)			4.756	4.497	AO	35,670	142,680	01/15/2015	10/01/2029
927063-CR-6	VLG CENTER FL CDD UTILITY REVE SERIES A			1	1FE	1,700,000	101.6110	1,727,387	1,700,000	1,700,000					3.956	3.955	AO	16,813	67,252	09/25/2014	10/01/2023
95648X-AN-5	WEST VIRGINIA ECON DEV AUTH EXCESS LOTTERY -TAX			4	1FE	2,000,000	116.2420	2,324,840	2,000,000	2,000,000					6.070	6.070	JJ	60,700	121,400	01/14/2004	07/01/2026
961548-AR-5	WESTVACO CORP FAC REV 97A SREIES 144A				2FE	5,443,190	124.2770	6,835,221	5,500,000	5,465,864		2,394			7.670	7.765	JJ	194,520	421,850	06/19/2000	01/15/2027
977100-AC-0	WISCONSIN ST GEN REV TAXABLE SERIES A			1	1FE	2,292,893	114.6870	2,637,801	2,300,000	2,296,191		348			5.700	5.725	MN	21,850	131,100	12/10/2003	05/01/2026
977100-DQ-6	WISCONSIN ST GEN REV SERIES B			1	1FE	1,840,000	96.6940	1,779,170	1,840,000	1,840,000					3.194	3.193	MN	9,795	71,013	08/03/2016	05/01/2033
977100-DR-4	WISCONSIN ST GEN REV SERIES B			1	1FE	10,000,000	95.4550	9,545,500	10,000,000	10,000,000					3.294	3.293	MN	54,900	398,025	08/03/2016	05/01/2037
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						700,651,391	XXX	739,722,456	699,473,266	712,782,686		652			XXX	XXX	XXX	10,520,781	29,401,370	XXX	XXX
31288E-Y3-5	FHLMC POOL C76130			4	1	38,529	107.4590	41,664	38,772	38,599		54			5.000	5.091	MON	162	1,939	02/13/2003	02/01/2033
31288G-Q2-1	FHLMC POOL C77673			4	1	472,258	108.9470	517,747	475,228	472,568		(213)			5.000	5.172	MON	1,980	23,761	02/13/2003	03/01/2033
31288W-EB-9	FHLMC POOL 406430			4	1	7,304	100.2860	7,352	7,331	7,304		(4)			3.125	3.144	MON	19	202	03/26/1992	03/01/2022
312906-J5-0	FHLMC SERIES 198 CLASS Z			4	1	9,176	104.5280	10,871	10,400	10,083		64			8.500	11.059	MON	39	884	08/15/1991	09/15/2022
312916-FL-8	FHLMC SERIES 1526 CLASS L			4	1	188,518	107.2180	222,727	207,733	202,902		182			6.500	7.574	MON	1,125	13,503	06/01/1993	06/15/2023
312916-ZY-8	FHLMC SERIES 1562 CLASS Z			4	1	396,670	107.7470	452,920	420,354	411,868		939			7.000	7.994	MON	2,452	29,424	01/10/2001	07/15/2023
31292G-L8-7	FHLMC POOL 000351			4	1	9,338	109.4470	10,297	9,408	9,364		15			8.000	8.190	MON	63	753	09/06/1994	07/01/2024
31296L-PK-1	FHLMC POOL A12226			4	1	160,534	108.7390	176,343	162,172	160,987		265			5.000	5.143	MON	676	8,109	12/23/2003	08/01/2033
3133T0-J7-0	FHLMC SERIES 1578 CLASS K			4	1	97,692	107.2280	110,076	102,656	101,252		195			6.900	7.602	MON	590	7,083	10/13/2000	09/15/2023
3133T0-VX-9	FHLMC SERIES 1560 CLASS Z			4	1	1,914,371	108.3470	2,262,717	2,088,406	2,024,961		11,680			7.000	8.594	MON	12,182	146,188	03/22/2002	08/15/2023
3133T0-Y6-5	FHLMC SERIES 1572 CLASS ZZ			4	1	454,741	108.6200	546,709	503,325	486,451		(1,350)			7.000	8.764	MON	2,936		01/10/1997	09/15/2023
3133T2-4T-4	FHLMC REMIC SERIES 1648 CLASS G			4	1	129,407	101.8480	162,090	159,148	155,036		806			6.000	7.975	MON	796	9,549	04/14/1994	12/15/2023
3133T3-3F-3	FHLMC SERIES 1676 CLASS KZ			4	1	1,029,182	110.7490	1,247,066	1,126,031	1,090,372		4,669			6.500	7.965	MON	6,099	73,192	12/15/1999	02/15/2024
3133T4-DK-9	FHLMC REMIC SERIES 1685 CLASS J			4	1	678,845	111.1040	900,562	810,561	778,381		(424)			6.000	7.769	MON	4,053	48,634	03/08/1996	02/15/2024
3133T4-V6-0	FHLMC REMIC SERIES 1709 CLASS Z			4	1	1,289,773	106.9090	1,551,723	1,451,443	1,380,918		(3,316)			6.500	8.661	MON	7,862	94,344	04/28/1994	03/15/2024
3133T5-MS-9	FHLMC SERIES 1731 CLASS H			4	1	262,372	111.2860	370,183	332,643	318,103		5,577			6.250	8.633	MON	1,733	20,790	05/01/1994	05/15/2024
3133T5-N7-4	FHLMC SERIES 1755 CLASS N			4	1	53,364	105.2940	76,708	72,851	68,755		(452)			6.000	9.493	MON	364	4,371	12/20/1994	10/15/2024
3133T6-QN-4	FHLMC SERIES 1806 CLASS D			4	1	159,324	104.3510	178,771	171,317	168,053		706			6.500	7.535	MON	928	11,136	12/08/1995	12/15/2025
3133T6-SH-5	FHLMC SERIES 1811 CLASS G			4	1	84,716	106.9340	96,823	90,545	88,464		(1,080)			6.500	7.180	MON	490	5,886	02/01/1996	01/15/2026
3133T6-T7-6	FHLMC SERIES 1843 CLASS Z			4	1	391,925	109.2570	492,283	450,572	423,829		(7)			7.000	9.126	MON	2,628	31,540	06/20/1996	04/15/2026
3133T7-PN-3	FHLMC SERIES 1871 CLASS Z			4	1	65,192	110.3050	79,367	71,952	68,907		95			7.000	8.390	MON	420	5,037	08/20/1996	08/15/2026
3133T8-LK-1	FHLMC SERIES 1910 CLASS ZU			4	1	920,816	114.1380	1,023,594	896,803	905,775		(217)			8.000	7.750	MON	5,979	71,744	06/29/1999	11/15/2026
3133T8-XJ-1	FHLMC SERIES 1941 CLASS E			4	1	108,722	113.5760	127,076	111,886	110,674		378			7.500	8.113	MON	699	8,391	03/18/1997	02/15/2027
3133TB-WG-1	FHLMC SERIES 1995 CLASS PD			4	1	431,218	110.3680	510,122	462,200	448,284		886			6.500	7.371	MON	2,504	30,043	08/29/2000	10/20/2027
3133TG-E9-6	FHLMC REMIC SERIES 2086 CLASS GB			4	1	109,073	109.3210	127,978	117,066	113,584		245			6.000	7.333	MON	585	7,024	08/21/2001	09/15/2028
3133TK-G7-9	FHLMC SERIES 2141 CLASS E			4	1	158,712	111.4210	189,354	169,944	162,627		492			6.600	7.941	MON	935	11,216	07/30/1999	04/15/2029
3133TP-QW-2	FHLMC SERIES 2252 CLASS PE			4	1	236,062	115.5340	273,245	236,506	235,959		1			7.500	7.602	MON	1,478	17,738	10/31/2000	09/15/2030
3133TT-TT-8	FHLMC REMIC SERIES 2330 CLASS PZ			4	1	1,284,096	108.2650	1,493,027	1,379,052	1,333,901		7,938			6.500	7.841	MON	7,470	89,638	06/19/2001	06/15/2031
31358J-BJ-9	FNMA SERIES 1991-119 CLASS Z			4	1	113,440	108.4330	136,852	126,209	122,156		693			8.500	10.370	MON	894	10,728	09/01/1991	09/25/2021
31358J-KC-4	FNMA SERIES G-27 CLASS JQ			4	1	685	100.6280	702	698	693					8.500	8.796	MON	5	59	11/26/2001	09/25/2021
31358P-HT-7	FNMA SERIES 692-35 CLASS E			4	1	123,392	107.2880	129,762	120,947	120,981		(111)			7.500	7.324	MON	756	9,071	08/03/1998	07/25/2022
31358U-2K-1	FNMA SERIES 1993-50 CLASS PZ PAC Z			4	1	1,216,502	107.2850	1,384,026	1,290,050	1,260,983		2,764			7.000	7.960	MON	7,525	90,304	06/03/1993	05/25/2023
31358U-7D-2	FNMA SERIES 1993-70 CLASS Z			4	1	233,634	107.7410	277,558	257,617	248,906		945			6.900	8.391	MON	1,481	17,775	01/31/2000	05/25/2023
31358U-MV-5	FNMA SERIES 1993 CLASS 15-H			4	1	408,538	107.5270	441,985	411,045	408,950		18			7.250	7.374	MON	2,483	29,801	04/28/1998	04/25/2023
31359A-2P-3	FNMA SERIES 1993-104 CLASS E			4	1	109,208	108.0370	129,855	120,194	117,355		575			6.500	7.646	MON	651	7,813	07/01/1993	07/25/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31359A-UG-2	FNMA SERIES 1993-96 CLASS PZ			4	1	103,304	107.6570	115,680	107,452	105,730		185			7.000	7.672	MON	627	7,521	10/24/2003	06/25/2023
31359B-P4-3	FNMA SERIES 1993-133 CLASS KZ			4	1	745,180	108.1970	831,299	768,321	758,149		1,127			7.000	7.551	MON	4,482	53,782	08/06/1993	08/25/2023
31359B-TX-5	FNMA SERIES 1993-127 CLASS H			4	1	55,768	101.4400	61,731	60,855	59,101		236			6.500	7.650	MON	330	3,956	03/31/2000	07/25/2023
31359B-VY-0	FNMA SERIES 1993-130 CLASS M			4	1	489,916	107.5590	610,246	567,357	550,976		2,834			6.500	8.015	MON	3,073	36,878	02/28/2000	08/25/2023
31359D-3U-5	FNMA SERIES 1993-163 CLASS ZA			4	1	152,294	107.6430	170,458	158,355	155,784		211			7.000	7.672	MON	924	11,085	04/27/2000	09/25/2023
31359D-JT-1	FNMA SERIES 1993-156 CLASS ZB			4	1	815,194	108.6790	925,610	851,694	836,242		1,132			7.000	7.698	MON	4,968	59,618	06/08/1999	09/25/2023
31359D-YS-6	FNMA SERIES 1993-31 CLASS PW			4	1	4,543,621	108.7150	4,817,638	4,431,450	4,437,090		(1,627)			7.000	6.846	MON	25,850	310,201	09/01/1993	09/25/2023
31359D-Z4-8	FNMA SERIES 1993-187 CLASS LA			4	1	2,565,760	110.8570	2,912,682	2,627,426	2,606,738		986			6.500	6.756	MON	14,232	170,783	09/01/1993	09/25/2023
31359E-HA-2	FNMA REMIC SERIES 1993-183 CLASS KA			4	1	1,298,993	110.8570	1,474,280	1,329,895	1,319,255		609			6.500	6.761	MON	7,204	86,443	03/07/1997	10/25/2023
31359F-TF-5	FNMA REMIC SERIES 1993-223 CLASS PZ PAC Z			4	1	138,381	106.6090	157,543	147,776	144,263		327			6.500	7.529	MON	800	9,605	03/29/2000	12/25/2023
31359G-ER-3	FNMA SERIES 1993-225 CLASS OK			4	1	835,373	108.4250	1,139,689	1,051,129	998,170		1,870			6.500	8.718	MON	5,694	68,323	12/12/1997	12/25/2023
31359H-5D-2	FNMA SERIES 1994-93 CLASS PN			4	1	815,304	110.6770	932,969	842,964	833,564		493			8.000	8.412	MON	5,620	67,437	08/09/1994	02/25/2024
31359K-PQ-4	FNMA REMIC SERIES 1996-32 CLASS PJ			4	1	211,431	110.3130	237,692	215,471	213,435		135			7.000	7.261	MON	1,257	15,083	06/08/1999	08/25/2026
31359L-KA-2	FNMA REMIC SERIES G94-13 CLASS ZA			4	1	1,602,007	107.0500	1,985,354	1,854,610	1,773,414		13,101			7.000	9.550	MON	10,819	129,823	11/10/1994	11/17/2024
313602-EG-5	FNMA SERIES 1988-17 CLASS C			4	1	2	100.0240	2	2	2					10.000	9.885	MON			05/31/1989	06/25/2018
31364H-FQ-5	FNMA SERIES 56 CLASS 1			4	1	63	100.7390	85	84	83		1			6.000	9.939	MON		5	09/22/1989	04/25/2019
3136AF-AZ-7	FNMA SERIES 2013-79 CLASS VB			4	1	6,374,241	100.3470	6,831,325	6,807,700	6,513,469		35,102			3.500	4.229	MON	19,856	238,269	09/10/2013	01/25/2032
3136AH-2K-5	FNMA SERIES 2014-3 CLASS VB			4	1	8,719,440	96.9980	8,997,531	9,276,000	8,886,929		42,642			3.000	3.680	MON	23,190	278,280	02/27/2014	04/25/2037
3136AH-3K-4	FNMA SERIES 2014-7 CLASS VB			4	1	11,677,291	100.8340	11,640,146	11,543,816	11,630,367		(14,643)			3.500	3.364	MON	33,669	404,034	07/31/2014	06/25/2034
3136AK-YF-4	FNMA SERIES 2014-56 CLASS VB			4	1	1,898,359	101.4770	1,907,762	1,880,000	1,890,403		(1,654)			3.500	3.361	MON	5,483	65,800	09/10/2014	09/25/2034
31371N-MG-7	FNMA POOL 256959			4	1	445,693	112.4250	496,418	441,553	445,336		(25)			6.000	5.544	MON	2,208	26,493	10/29/2007	11/01/2037
31377T-B5-4	FNMA POOL 386260			4	1	1,099,040	100.9110	1,081,833	1,072,070	1,075,267		(1,795)			4.700	4.387	MON	4,199	50,390	05/23/2003	06/01/2021
31377T-RF-5	FNMA POOL 386686			4	1	1,402,397	102.5190	1,387,434	1,353,339	1,361,856		(3,221)			5.520	5.066	MON	6,225	74,707	01/14/2004	12/01/2021
31377T-SZ-0	FNMA POOL 386736			4	1	3,145,307	109.6300	3,425,709	3,124,801	3,133,249		(1,013)			5.480	5.451	MON	14,746	173,618	11/20/2003	01/01/2034
3137A4-HG-5	FHLMC SERIES 3772 CLASS HB			4	1	13,457,068	102.5640	14,912,954	14,540,199	14,129,542		94,109			3.500	4.430	MON	42,409	508,907	01/10/2011	12/15/2025
3137AF-ZL-9	FHLMC SERIES 3949 CLASS JM			4	1	4,999,444	100.3980	5,060,080	5,040,000	5,016,131		2,871			3.000	3.090	MON	12,600	151,200	11/02/2011	10/15/2026
3137B0-ZC-1	FREDDIE MAC SERIES 4182 CLASS PV			4	1	2,544,430	99.8210	2,496,189	2,500,668	2,530,377		(5,748)			3.000	2.553	MON	6,252	75,020	10/03/2013	05/15/2026
3137BA-G7-1	FREDDIE MAC SERIES 4323 CLASS WB			4	1	1,989,106	103.0160	2,033,205	1,973,687	1,984,649		(1,329)			3.500	3.434	MON	5,757	69,079	06/03/2014	04/15/2029
3137BD-3U-8	FREDDIE MAC SERIES 4379 CLASS VB			4	1	9,975,406	103.7500	10,125,985	9,760,000	9,894,469		(20,285)			3.500	3.211	MON	28,467	341,600	08/20/2014	08/15/2039
3137BM-V2-9	FREDDIE MAC SERIES 4552 CLASS AV			4	1	5,558,545	103.0410	5,333,418	5,176,006	5,517,818		(27,720)			3.500	1.525	MON	15,097	181,160	04/26/2016	06/15/2027
3137BN-CJ-1	FHLMC SERIES 4558 CLASS VA			4	1	5,103,068	103.5450	4,918,909	4,750,493	5,066,411		(25,245)			3.500	1.501	MON	13,856	166,267	04/26/2016	07/15/2027
3137GA-TA-5	FHLMC SERIES 3742 CLASS EM			4	1	3,505,244	102.4830	3,728,620	3,638,268	3,587,840		(1,935)			3.500	3.968	MON	10,612	127,339	12/01/2010	10/15/2025
31381G-U9-7	FNMA POOL 460608			4	1	1,457,835	105.6430	1,429,326	1,352,979	1,374,767		(6,134)			6.150	5.238	MON	6,934	83,208	10/08/2002	03/01/2022
31392E-3V-0	FNMA REMIC SERIES 2002-71 CLASS PZ			4	1	4,644,603	109.8050	5,433,522	4,948,321	4,782,876		(26,786)			5.500	6.318	MON	22,680	272,158	12/04/2002	11/25/2032
31393B-N9-2	FNMA REMIC SERIES 2003-35 CLASS DZ			4	1	67,672	103.3950	72,110	69,743	68,849		53			5.500	5.961	MON	320	3,836	04/14/2003	05/25/2033
31393D-VQ-1	FNMA REMIC SERIES 2003-61 CLASS MZ			4	1	6,728,363	108.4890	7,733,324	7,128,180	6,901,584		(72,628)			5.000	5.671	MON	29,701	356,409	07/09/2003	08/25/2033
31393E-2C-2	FNMA REMIC SERIES 2003-85 CLASS PZ			4	1	5,661,528	107.4830	6,981,986	6,495,891	6,157,214		(8,795)			5.000	6.839	MON	27,066	324,795	08/04/2003	09/25/2033
31393M-A9-2	FHLMC REMIC SERIES 2579 CLASS DB			4	1	779,321	104.0090	935,042	899,000	859,900		6,919			4.000	5.131	MON	2,997	35,960	03/19/2003	03/15/2023
31393N-QM-4	FHLMC REMIC SERIES 2599 CLASS DZ			4	1	102,633	103.3850	109,273	105,696	104,468		(30)			5.500	5.936	MON	484	5,813	04/14/2003	04/15/2033
31393P-BK-9	FHLMC REMIC SERIES 2595 CLASS AE			4	1	15,661	100.1950	16,137	16,106	16,067		18			5.000	5.361	MON	67	805	04/19/2004	04/15/2018
31393T-S2-3	FNMA REMIC SERIES 2003-109 CLASS PZ			4	1	882,354	108.3400	960,267	886,345	881,917		199			6.000	6.114	MON	4,432	53,115	02/01/2017	11/25/2033
31393W-SV-2	FHLMC REMIC SERIES 2645 CLASS NZ			4	1	832,289	105.4830	933,908	885,366	860,897		(3,914)			5.000	5.790	MON	3,689	44,268	10/03/2003	07/15/2033
31393W-WZ-8	FHLMC REMIC SERIES 2638 CLASS CZ			4	1	2,678,926	105.7440	2,912,286	2,754,081	2,719,363		(4,450)			5.000	5.373	MON	11,475	137,704	02/27/2004	07/15/2033
31393X-BJ-5	FNMA REMIC SERIES 2004-12 CLASS WZ			4	1	4,454,744	121.3670	5,555,172	4,577,162	4,461,295		(3,551)			6.000	6.351	MON	22,886	265,909	12/01/2017	03/25/2034
31394H-R4-5	FHLMC REMIC SERIES 2663 CLASS ZP			4	1	479,772	107.9670	552,058	511,319	499,857		(1,780)			5.000	5.889	MON	2,131	25,566	03/11/2004	08/15/2033
31394K-CT-9	FHLMC REMIC SERIES 2690 CLASS TZ			4	1	16,294,914	109.6320	20,714,826	18,894,914	17,827,069		124,898			4.500	6.296	MON	70,856	829,904	12/01/2017	10/15/2033
31394K-D3-5	FHLMC REMIC SERIES 2690 CLASS VZ			4	1	10,412,624	110.1870	12,672,672	11,501,071	11,008,061		(15,994)			5.000	6.260	MON	47,921	574,226	03/01/2017	10/15/2033
31394K-N8-3	FHLMC REMIC SERIES 2686 CLASS KZ			4	1	1,959,219	108.5210	2,575,001	2,372,823	2,183,813		70,717			4.500	6.829	MON	8,898	104,219	12/01/2017	10/15/2033
31394M-NH-9	FHLMC REMIC SERIES 2716 CLASS VZ			4	1	3,156,069	108.0290	3,684,095	3,410,298	3,309,081		(4,885)			5.000	6.044	MON	14,210	170,515	12/30/2003	12/15/2033
31394M-VN-7	FHLMC REMIC SERIES 2725 CLASS CB			4	1	167,327	100.1730	186,048	185,726	184,891		818			4.000	5.315	MON	619	7,429	12/29/2003	12/15/2018
31394R-VE-6	FHLMC REMIC SERIES 2758 CLASS KZ			4	1	12,413,894	107.9100	13,729,182	12,722,758	12,574,592		3,743			5.500	5.868	MON	58,313	695,785	05/01/2017	03/15/2034
31394R-Y7-8	FHLMC REMIC SERIES 2761 CLASS QZ			4	1	1,950,491	121.4680	2,351,152	1,935,616	1,943,252		(1,037)			6.000	5.976	MON	9,678	112,449	12/01/2017	03/15/2034
31395A-V4-4	FHLMC REMIC SERIES 2812 CLASS OG			4	1	2,398,474	105.0300	2,846,462	2,710,140	2,608,785		(3,106)			5.000	6.234	MON	11,292	135,507	06/01/2004	06/15/2034
31397A-FM-0	FHLMC SERIES 3199 CLASS LZ			4	1	10,416,417	111.8320	11,829,256	10,577,720	10,478,987		(4,428)			6.000	6.266	MON	52,889	634,663	09/15/2006	08/15/2036
31397J-QV-9	FHLMC SERIES 3351 CLASS O			4	1	16,915	99.7910	22,572	22,619	22,406		1,406			0.000	12.309	N/A			06/02/2008	12/15/2036
31397S-2Z-6	FNMA SERIES 2011-45 CLASS TY			4	1	3,179,839	100.4310	3,530,141	3,515,000	3,345,843		28,066			3.000	4.043	MON	8,788	105,450	06/21/2011	05/25/2026
31397S-3E-2	FNMA SERIES 2001- 45 CLASS NY			4	1	4,254,154	98.9440	4,683,030	4,733,000	4,499,431		40,572			3.000	4.139	MON	11,833	141,990	06/28/2011	05/25/2026

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 Des.	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
31397S-EZ-3	FNMA SERIES 2011-26 CLASS EH			4	1	3,297,701	98.5640	3,802,957	3,858,371	3,566,236		44,104			3.000	4.581	MON	9,646	115,751	04/06/2011	04/25/2026
31397S-H6-4	FNMA SERIES 2011-46 CLASS MD			4	1	1,615,252	104.3500	1,790,640	1,716,000	1,642,401		3,066			4.000	4.498	MON	5,720	68,640	05/23/2011	05/25/2041
31397U-6T-1	FNMA SERIES 2011-62 CLASS NB			4	1	4,632,513	103.7390	4,677,083	4,508,529	4,546,244		(5,873)			3.500	3.131	MON	13,150	157,799	08/26/2011	07/25/2026
31398F-XE-6	FNMA SERIES 2009-96 CLASS JB			4	1	1,048,121	105.4970	1,093,438	1,036,461	1,038,788		(1,016)			4.500	4.385	MON	3,887	46,641	11/18/2009	11/25/2024
31398M-LJ-3	FNMA SERIES 2010-24 CLASS B			4	1	4,705,933	101.1570	4,955,925	4,899,223	4,836,391		6,377			3.500	4.067	MON	14,289	171,473	06/07/2010	03/25/2025
31407N-B2-8	FNMA POOL 835357			4	1	1,823,581	106.5100	2,058,396	1,932,591	1,829,718		(2,928)			4.500	8.419	MON	7,247	86,967	10/12/2005	09/01/2035
31410K-C3-6	FNMA POOL 889390			4	1	491,628	105.3600	509,774	483,841	487,506		(698)			6.000	5.448	MON	2,419	29,031	07/25/2008	03/01/2023
31412U-H3-7	FNMA POOL 935050			4	1	247,615	107.7870	259,123	240,403	247,093		(55)			5.000	4.039	MON	1,002	12,020	05/06/2009	03/01/2039
31413Y-J7-7	FNMA POOL 959386			4	1	354,150	105.0900	361,726	344,207	348,588		(122)			5.500	4.737	MON	1,578	18,931	12/22/2008	12/01/2022
31413Y-L6-6	FNMA POOL 959449			4	1	1,235,070	104.3220	1,252,282	1,200,396	1,219,172		(3,480)			5.500	4.435	MON	5,502	66,022	12/22/2008	12/01/2022
31414P-4Z-9	FNMA POOL 972540			4	1	22,642	110.0750	24,241	22,022	22,594		(10)			5.500	4.608	MON	101	1,211	02/13/2009	02/01/2038
31416M-KD-5	FNMA POOL AA3891			4	1	6,879	107.4120	7,198	6,701	6,834		(6)			5.000	4.788	MON	28	335	08/31/2009	03/01/2039
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						224,501,122	XXX	249,752,242	235,817,125	230,980,924		283,989			XXX	XXX	XXX	906,276	10,796,880	XXX	XXX
31358S-6S-5	FNMA REMIC SERIES 2001-M1 CLASS D			4	1	3,530,390	100.6750	3,642,080	3,617,668	3,601,592		9			6.460	6.756	MON	19,475	233,701	07/19/2001	02/25/2031
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						3,530,390	XXX	3,642,080	3,617,668	3,601,592		9			XXX	XXX	XXX	19,475	233,701	XXX	XXX
134011-AA-3	CAMP PENDELTON/QUANTICO NTS SERIES 2003 A-1 SERIES 144			1	1	9,100,000	117.8590	10,725,147	9,100,000	9,100,000					5.937	5.937	AO	135,067	540,267	09/29/2003	10/01/2043
65537Y-AE-0	NON-PROFIT PFD FD TR I VAR STS REVENUE BOND SERIES 144A CDO				5*	37,000	3.1730	26,971	850,000	30,348		(1,527)			8.970	225.141	MS		5,754	02/20/2007	09/15/2037
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						9,137,000	XXX	10,752,118	9,950,000	9,130,348		(1,527)			XXX	XXX	XXX	135,067	546,021	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						937,819,903	XXX	1,003,868,896	948,858,059	956,495,550		283,123			XXX	XXX	XXX	11,581,599	40,977,972	XXX	XXX
000000-00-0	WASTE CONNECTIONS INC WASTE CONNECTIONS INC				2FE	8,500,000	98.9590	8,411,498	8,500,000	8,500,000					2.390	2.390	JD	16,929	244,783	05/05/2016	06/01/2021
000000-00-0	WASTE CONNECTIONS INC WASTE CONNECTIONS INC				2FE	10,500,000	98.7310	10,366,713	10,500,000	10,500,000					2.750	2.750	JD	24,063	288,750	05/05/2016	06/01/2023
000000-00-0	PARKER-HANNIFIN CORP			1	1FE	5,419,467	101.1900	6,075,448	6,004,000	6,044,025		(331)		624,888	1.125	1.021	MAR	57,552		12/07/2017	03/01/2025
000000-00-0	ARTHUR J GALLAGHER & CO				2	7,000,000	102.2010	7,154,063	7,000,000	7,000,000					4.090	4.090	FA	118,496		05/03/2017	08/02/2027
00003#-AB-9	A&E TV NETWORKS				1	8,300,000	103.8050	8,615,848	8,300,000	8,300,000					3.630	3.630	FA	107,962	301,290	08/07/2012	08/22/2022
00003#-AC-7	A&E TV NETWORKS				1	14,000,000	105.0100	14,701,400	14,000,000	14,000,000					3.780	3.780	FA	189,630	529,200	08/07/2012	08/22/2024
00003#-AD-5	A&E TV NETWORKS				1	11,000,000	105.6170	11,617,815	11,000,000	11,000,000					3.980	3.980	FA	156,878	437,800	08/07/2012	08/22/2027
00036A-AB-1	AARP DEBS SERIES 144A				1FE	4,958,850	135.9120	6,795,584	5,000,000	4,970,920		1,230			7.500	7.570	MN	62,500	375,000	05/01/2001	05/01/2031
00037B-AB-8	ABB FINANCE USA			1	1FE	28,485,050	101.6730	29,485,131	29,000,000	28,757,077		51,331			2.875	3.082	MN	122,747	833,750	02/04/2013	05/08/2022
00038A-AB-9	ABB TREASURY CENTER USA SERIES 144A			1	1FE	24,294,743	105.1090	24,805,712	23,600,000	23,888,916		(77,212)			4.000	3.620	JD	41,956	944,000	04/25/2012	06/15/2021
00077T-AB-0	ABN AMRO BK NV NY SUB DEP NOTE				3FE	13,446,929	140.0140	20,919,522	14,941,000	13,452,779		308			7.125	7.916	AO	224,738	1,064,546	09/26/2000	10/15/2093
0010EQ-A#-3	AEP TEXAS NORTH CO PRIVATE PLACEMENT				2	15,000,000	101.4980	15,224,640	15,000,000	15,000,000					3.090	3.090	FA	155,788	463,500	04/03/2013	02/28/2023
001118-AA-2	AES HAWAII PRVT PLACEMENT			4	5	3,769,996	108.5500	4,092,323	3,769,996	3,769,996					6.870	6.929	MJSD	719	258,999	07/29/2003	06/30/2022
00115A-AF-6	AEP TRANSMISSION CO LLC SERIES WI			1	1FE	28,539,607	105.9130	30,177,906	28,493,000	28,540,049		442			4.000	3.989	JD	94,977	1,013,214	08/24/2017	12/01/2046
001192-AL-7	AGL CAPITAL CORP			1	2FE	15,253,196	103.1890	15,571,230	15,090,000	15,223,044		(14,861)			3.875	3.741	MN	74,716	584,738	12/01/2015	11/15/2025
00130H-BU-8	AES CORP			1	3FE	575,000	104.0000	598,000	575,000	575,000					5.500	5.500	MS	9,312	31,625	03/04/2014	03/15/2024
00130H-BX-2	AES CORP			1	3FE	1,015,000	108.0000	1,080,000	1,000,000	1,012,543		(1,589)			6.000	5.762	MN	7,667	60,000	06/01/2016	05/15/2026
00130H-BY-0	AES CORP			1	3FE	1,000,000	105.0000	1,050,000	1,000,000	1,000,000					5.125	5.125	MS	17,510		08/14/2017	09/01/2027
001546-AU-4	AK STEEL CORP			1	4FE	812,920	101.7500	834,350	820,000	813,306		386			7.000	7.122	MS	16,901	27,424	04/05/2017	03/15/2027
001546-AV-2	AK STEEL CORP			1	4FE	845,000	99.0000	836,550	845,000	845,000					6.375	6.375	AO	11,372	9,876	08/02/2017	10/15/2025
00165C-AB-0	AMC ENTERTAINMENT HLDS-CL A			1	4FE	600,000	98.5000	591,000	600,000	600,000					5.875	5.875	MN	4,504	17,625	07/06/2017	11/15/2026
00165C-AD-6	AMC ENTERTAINMENT HLDS-CL A			1	4FE	200,000	99.2500	198,500	200,000	200,000					6.125	6.125	MN	1,565	8,099	07/12/2017	05/15/2027
00206R-ET-5	AT&T INC SERIES 144A				1FE	10,710,758	117.0550	12,524,856	10,700,000	10,711,509		751			7.850	7.817	JJ	387,310		12/04/2017	01/15/2022
00206R-EU-2	AT&T INC SERIES 144A				1FE	5,870,669	118.0550	6,906,206	5,850,000	5,870,689		20			7.000	6.937	AO	102,375		12/04/2017	10/01/2025
00206R-EV-0	AT&T INC SERIES 144A				1FE	28,311,707	120.7950	34,426,436	28,500,000	28,314,378		2,671			7.125	7.228	MS	597,906		12/01/2017	03/15/2026
00206R-FN-7	AT&T INC SERIES 144A				2FE	44,431,964	118.6690	53,400,946	45,000,000	44,432,034		70			7.000	7.089	JD	262,500		12/04/2017	12/01/2095
00213M-AG-9	APX GROUP INC			2	4FE	1,589,438	108.0000	1,587,600	1,470,000	1,580,120		(9,318)			8.875	4.735	JD	10,872	65,231	10/26/2017	12/01/2022
002824-AU-4	ABBOTT LABORATORIES			1	2FE	37,581,258	103.5020	39,069,019	37,747,000	37,721,933		18,999			5.125	5.181	AO	483,633	1,934,534	02/27/2009	04/01/2019
002824-AW-0	ABBOTT LABORATORIES BASIC			1	2FE	24,839,148	103.8110	25,745,189	24,800,000	24,810,886		(4,231)			4.125	4.106	MN	96,617	1,023,000	05/24/2010	05/27/2020
002824-AY-6	ABBOTT LABORATORIES			1	2FE	14,884,200	115.6640	17,349,597	15,000,000	14,898,948		2,295			5.300	5.352	MN	75,083	795,000	05/24/2010	05/27/2040
002824-BM-1	ABBOTT LABORATORIES			1	2FE	36,193,907	103.4320	37,287,326	36,050,000	36,181,992		(11,915)			3.875	3.817	MS	411,320	698,469	03/06/2017	09/15/2025

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 Des.	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
00287Y-AL-3	ABBVIE INC			1	2FE	51,971,101	100.2910	52,151,227	52,000,000	51,971,178		5,109			2.900	2.912	MN	230,389	1,508,000	07/29/2014	11/06/2022
00287Y-AQ-2	ABBVIE INC			1	2FE	7,389,550	102.8080	7,196,530	7,000,000	7,321,506		(40,128)			3.600	2.882	MN	32,900	252,000	04/11/2016	05/14/2025
00287Y-AT-6	ABBVIE INC			1	2FE	38,025,790	100.3080	38,217,412	38,100,000	38,063,682		14,693			2.500	2.542	MN	124,354	952,500	05/05/2015	05/14/2020
00287Y-AX-7	ABBVIE INC			1	2FE	9,998,700	99.7810	9,978,084	10,000,000	9,998,990		172			2.850	2.852	MN	37,208	285,000	05/09/2016	05/14/2023
007903-AX-5	ADVANCED MICRO DEVICES			1	5FE	672,000	109.7500	1,152,375	1,050,000	754,671		69,992			7.500	14.780	FA	29,750	78,750	06/07/2013	08/15/2022
007903-BC-0	ADVANCED MICRO DEVICES			1	5FE	244,900	103.6250	409,319	395,000	267,769		18,807			7.000	14.379	JJ	13,825	27,650	10/16/2014	07/01/2024
008685-AB-5	AHOLD FINANCE USA INC			1	2FE	28,556,533	123.9980	31,247,452	25,200,000	27,627,646		(149,241)			6.875	5.708	MN	288,750	1,732,500	12/03/2010	05/01/2029
00912X-AT-1	AIR LEASE CORP			1	2FE	26,095,782	99.2250	25,845,219	26,047,000	26,097,992		2,210			3.000	2.958	MS	230,082	195,360	11/06/2017	09/15/2023
00912X-AV-6	AIR LEASE CORP			1	2FE	7,823,913	99.9210	7,957,690	7,964,000	7,833,586		9,673			3.625	3.837	AO	72,174	162,792	03/01/2017	04/01/2027
00912X-AW-4	AIR LEASE CORP			1	2FE	4,764,594	98.6510	4,717,511	4,782,000	4,765,690		1,097			2.625	2.706	JJ	69,389		09/19/2017	07/01/2022
00912X-AX-2	AIR LEASE CORP			1	2FE	6,933,220	98.5400	6,897,776	7,000,000	6,934,480		1,260			2.750	2.950	JJ	21,924		11/13/2017	01/15/2023
010392-FG-8	ALABAMA POWER CO			1	1FE	13,368,780	105.0280	13,653,672	13,000,000	13,353,469		(8,720)			4.100	3.924	JJ	245,772	533,000	02/24/2016	01/15/2042
010392-FL-7	ALABAMA POWER CO			1	1FE	3,421,391	107.9110	3,658,197	3,390,000	3,420,252		(638)			4.150	4.094	FA	53,148	140,685	02/17/2016	08/15/2044
010392-FP-8	ALABAMA POWER CO			1	1FE	13,151,822	111.6900	14,787,797	13,240,000	13,154,619		1,541			4.300	4.340	JJ	283,079	569,320	01/08/2016	01/02/2046
013093-AD-1	ALBERTSONS COS LLC SAFEW SERIES WI			1	4FE	1,082,400	90.2000	1,082,400	1,200,000	1,082,400			117,600		5.750	5.750	MS	20,317	34,500	08/08/2017	03/15/2025
017475-AC-8	ALLEGIANCE CORP NTS				2FE	10,506,387	121.1900	11,385,827	9,395,000	10,001,587		(51,142)			7.000	6.041	AO	138,837	657,650	01/14/2004	10/15/2026
01877K-AC-7	ALLIANCE PIPELINE LP BONDS SERIES 144A			1	2FE	9,419,963	114.3380	10,324,751	9,030,000	9,174,008		(25,379)			7.877	7.465	JD	1,976	711,293	01/28/2004	12/31/2025
01877K-AD-5	ALLIANCE PIPELINE LP BONDS SERIES 144A			1	2FE	719,616	99.1860	713,761	719,616	719,616					4.591	4.591	JD	92	33,038	05/20/2003	12/31/2025
01879N-AA-3	ALLIANCE RES OP FINANCE SERIES 144A			1	3FE	760,081	106.2500	775,625	730,000	759,290		(791)			7.500	6.590	MN	9,125	16,363	12/14/2017	05/01/2025
019736-AD-9	ALLISON TRANSMISSION INC SERIES 144A			1	3FE	500,000	103.1250	515,625	500,000	500,000					5.000	5.000	AO	6,250	25,556	09/14/2016	10/01/2024
020039-AJ-2	ALLTEL CORP			1	2FE	2,100,000	124.0960	3,722,891	3,000,000	2,307,637		31,213			6.800	9.958	MN	34,000	204,000	04/22/1999	05/01/2029
02005N-BF-6	ALLY FINANCIAL INC			2	3FE	1,398,247	109.0000	1,494,390	1,371,000	1,399,489		95			5.750	5.404	MN	8,978	61,266	09/12/2017	11/20/2025
02155F-AC-9	ALTICE US FINANCE I CORP SERIES 144A			1	3FE	1,022,500	101.8750	1,018,750	1,000,000	1,022,157		(343)			5.500	5.088	MN	7,028		11/16/2017	05/15/2026
023135-AX-4	AMAZON.COM INC SERIES 144A			1	2FE	6,981,870	99.6960	6,978,723	7,000,000	6,982,716		846			2.800	2.841	FA	70,233		08/15/2017	08/22/2024
023135-BA-3	AMAZON.COM INC SERIES 144A			1	1FE	16,964,579	100.1510	17,020,612	16,995,000	16,965,515		936			3.150	3.171	FA	191,831		08/15/2017	08/22/2027
023135-BD-7	AMAZON.COM INC SERIES 144A			1	1FE	16,891,929	106.1100	17,817,980	16,792,000	16,890,708		(1,222)			3.875	3.831	FA	233,164		08/22/2017	08/22/2037
023135-BN-5	AMAZON.COM INC			1	2FE	29,073,412	114.7940	29,051,026	25,307,000	29,059,037		(14,375)			5.200	3.020	JD	102,353		12/20/2017	12/03/2025
02406P-AP-5	AMERICAN AXLE & MFG SERIES 144A			1	4FE	1,500,000	105.2500	1,578,750	1,500,000	1,500,000					6.250	6.250	AO	23,438	48,958	03/09/2017	04/01/2025
0258M0-EG-0	AMERICAN EXPRESS CREDIT SERIES MTN			2	1FE	26,932,806	100.3240	27,080,566	26,993,000	26,942,264		9,458			2.700	2.748	MS	238,888	364,406	02/28/2017	03/03/2022
026375-AQ-8	AMERICAN GREETINGS CO SERIES 144A			1	4FE	1,681,447	108.0000	1,755,000	1,625,000	1,675,031		(6,416)			7.875	7.138	FA	48,344	63,629	03/14/2017	02/15/2025
03027X-AB-6	AMERICAN TOWER CORP			1	2FE	18,522,662	102.2500	18,479,653	18,073,000	18,477,815		(44,847)			3.500	3.021	JJ	265,322	316,278	05/16/2017	01/31/2023
03027X-AD-2	AMERICAN TOWER CORP			1	2FE	8,786,712	109.5370	8,945,863	8,167,000	8,705,121		(76,465)			5.000	3.784	FA	154,266	408,350	12/01/2016	02/15/2024
03027X-AL-4	AMERICAN TOWER CORP			1	2FE	4,916,600	97.3960	4,869,812	5,000,000	4,933,869		15,342			2.250	2.597	JJ	51,875	89,063	11/09/2016	01/15/2022
03040W-AJ-4	AMERICAN WATER CAP CORP			1	1FE	3,988,764	110.3200	3,949,466	3,580,000	3,973,613		(9,903)			4.300	3.618	JD	12,828	153,940	06/09/2016	12/01/2042
03040W-AK-1	AMERICAN WATER CAP CORP			1	1FE	43,824,440	105.1290	46,256,573	44,000,000	43,885,256		16,180			3.850	3.898	MS	564,667	1,694,000	11/08/2013	03/01/2024
03040W-AL-9	AMERICAN WATER CAP CORP			1	1FE	20,965,299	103.0500	21,241,738	20,613,000	20,964,684		(4,921)			3.400	3.120	MS	233,614	340,000	11/06/2017	03/01/2025
03040W-AQ-8	AMERICAN WATER CAPITAL C			1	1FE	10,949,856	98.9660	10,872,416	10,986,000	10,951,144		1,287			2.950	2.988	MS	126,934		08/07/2017	09/01/2027
03040W-AR-6	AMERICAN WATER CAPITAL C			1	1FE	10,999,129	103.1870	11,384,651	11,033,000	10,999,526		397			3.750	3.767	MS	162,047		08/07/2017	09/01/2047
030981-AJ-3	AMERIGAS PART/ FIN COR			1	3FE	1,580,000	103.0000	1,627,400	1,580,000	1,580,000					5.875	5.875	FA	33,778	92,825	06/20/2016	08/20/2026
030981-AK-0	AMERIGAS PART/FIN CORP			1	3FE	355,000	101.0000	358,550	355,000	355,000					5.500	5.500	MN	2,224	17,464	12/13/2016	05/20/2025
030981-AL-8	AMERIGAS PART/FIN CORP			1	3FE	795,000	101.0000	802,950	795,000	795,000					5.750	5.749	MN	5,206	35,173	02/06/2017	05/20/2027
031100-C8-7	AMETEK INC PRIVATE PLACEMENT			2		14,250,000	103.3430	14,726,335	14,250,000	14,250,000					7.080	7.080	MS	291,460	1,008,900	08/21/2008	09/17/2018
031162-AX-8	AMGEN INC			1	2FE	10,723,822	101.6730	9,186,178	9,035,000	9,135,261		(236,299)			6.150	3.429	JD	46,304	555,653	06/30/2010	06/01/2018
031162-AZ-3	AMGEN INC			1	2FE	5,691,700	103.7950	5,189,772	5,000,000	5,105,423		(93,646)			5.700	3.697	FA	118,750	285,000	01/10/2011	02/01/2019
031162-BB-5	AMGEN INC			1	2FE	2,499,684	104.4450	2,297,783	2,200,000	2,301,849		(44,587)			4.500	2.330	MS	29,150	99,000	05/14/2013	03/15/2020
031162-BD-1	AMGEN INC			1	2FE	18,070,270	102.7640	18,497,558	18,000,000	18,021,789		(7,474)			3.450	3.403	AO	155,250	621,000	10/12/2010	10/01/2020
031162-BG-4	AMGEN INC			1	2FE	9,127,810	104.4540	8,878,558	8,500,000	8,809,594		(90,858)			4.100	2.902	JD	15,489	348,500	05/07/2014	06/15/2021
031162-BM-1	AMGEN INC			1	2FE	37,727,822	104.5190	37,822,179	36,187,000	36,888,715		(179,398)			3.875	3.303	MN	179,176	1,402,246	04/29/2014	11/15/2021
031162-BV-1	AMGEN INC			1	2FE	5,305,000	103.8990	5,194,945	5,000,000	5,248,619		(36,690)			3.625	2.740	MN	19,635	181,250	06/09/2016	05/22/2024
031652-BE-9	AMKOR TECHNOLOGY INC			1	3FE	598,000	101.0680	604,387	598,000	598,000					6.625	6.625	JD	3,301	39,618	10/27/2011	06/01/2021
031652-BG-4	AMKOR TECHNOLOGY INC			1	3FE	710,136	103.2000	712,080	690,000	696,477		(3,430)			6.375	5.802	AO	10,997	43,988	08/09/2013	10/01/2022
032095-AB-7	AMPHENOL CORP-CL A			1	2FE	13,635,793	104.5410	13,611,179	13,020,000	13,370,186		(84,363)			4.000	3.249	FA	217,000	520,800	10/10/2014	02/01/2022
032095-AE-1	AMPHENOL CORP-CL A			1	2FE	24,819,700	101.5890	25,021,304	24,630,000	24,742,528		(29,499)			3.125	2.989	MS	226,630	769,688	04/24/2015	09/15/2021
032510-AC-3	ANADARKO PETROLEUM CORP			1	2FE	725,039	121.2550	848,787	700,000	724,304		(520)			6.200	5.917	MS	12,779	43,400	05/26/2016	03/15/2040
032511-AN-7	ANADARKO PETROLEUM CORP UNSEC'D DEBS				3FE	15,922,944	118.3740	17,696,858	14,950,000	15,560,596		(36,033)			7.200	6.674	MS	316,940	1,076,400	01/30/2003	03/15/2029
032511-BJ-5	ANADARKO PETROLEUM CORP			1	3FE	41,688,186	99.5860	40,302,539	40,470,000	41,359,061		(126,153)			3.450	3.064	JJ	643,810	1,396,215	04/23/2015	07/15/2024
032654-AH-8	ANALOG DEVICES INC			1	2FE	4,101,746	99.7960	4,005,824	4,014,000	4,081,304		(12,041)			2.875	2.527	JD	9,617	115,403	04/08/2016	06/01/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	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
032654-AJ-4	ANALOG DEVICES INC SERIES 10YR			1	2FE	11,731,428	104.5390	12,283,319	11,750,000	11,734,661		1,603			3.900	3.919	JD	20,367	458,250	12/03/2015	12/15/2025
035229-BP-7	ANHEUSER-BUSCH COS LLC UNSEC'D DEBS			1	2FE	3,425,253	123.3450	3,786,706	3,070,000	3,277,164		(15,061)			6.750	5.844	JD	9,210	207,225	05/07/2004	12/15/2027
035229-CM-3	ANHEUSER-BUSCH COS LLC UNSEC'D SR DEBS			1	2FE	1,544,786	134.9500	1,862,311	1,380,000	1,519,311		(2,593)			6.500	5.726	MN	14,950	89,700	02/24/2004	05/01/2042
035229-CW-1	ANHEUSER-BUSCH COS LLC UNSEC'D NTS			1	2FE	11,384,020	103.1360	12,376,357	12,000,000	11,924,385		61,337			5.000	5.568	MS	200,000	600,000	12/13/2006	03/01/2019
03523T-AV-0	ANHEUSER-BUSCH INBEV WOR			1	2FE	22,508,417	106.1080	22,600,943	21,300,000	21,648,808		(142,482)			5.000	4.240	AO	224,833	1,065,000	03/22/2011	04/15/2020
035240-AD-2	ANHEUSER-BUSCH INBEV WOR			1	1FE	21,555,130	104.5180	21,509,830	20,580,000	21,364,964		(181,230)			3.750	2.746	JJ	355,863	771,750	12/13/2016	01/15/2022
035240-AE-0	ANHEUSER-BUSCH INBEV WOR			1	2FE	26,311,720	133.3770	32,010,477	24,000,000	26,223,593		(84,579)			6.625	5.720	FA	600,667	1,590,000	12/13/2016	08/15/2033
035242-AM-8	ANHEUSER BUSCH INBEV FINANCE			1	2FE	29,980,726	111.8150	33,452,793	29,918,000	29,994,410		6,865			4.700	4.674	FA	585,894	1,291,090	12/13/2017	02/01/2036
03524B-AE-6	ANHEUSER-BUSCH INBEV FIN			1	1FE	4,233,298	104.0800	4,220,426	4,055,000	4,232,545		(753)			3.700	2.909	FA	62,515		12/19/2017	02/01/2024
037411-AM-7	APACHE CORP DEBS				2FE	10,360,400	135.9660	13,596,614	10,000,000	10,325,664		(3,175)			7.375	7.110	FA	278,611	737,500	02/25/1998	08/15/2047
037411-AN-5	APACHE CORP DEBS				2FE	9,687,450	100.3710	10,037,080	10,000,000	9,997,335		30,858			7.000	7.328	FA	291,667	700,000	10/24/2000	02/01/2018
037411-AP-0	APACHE CORP SR NOTES				2FE	4,634,280	107.2050	4,288,201	4,000,000	4,107,773		(66,943)			7.625	5.725	JJ	152,500	305,000	12/21/2007	07/01/2019
037411-AX-3	APACHE CORP			1	2FE	1,979,400	102.3750	2,047,509	2,000,000	1,992,957		2,116			3.625	3.747	FA	30,208	72,500	11/30/2010	02/01/2021
037833-AK-6	APPLE INC			1	1FE	36,473,998	98.9710	37,411,015	37,800,000	37,025,361		130,343			2.400	2.811	MN	146,160	907,200	08/15/2013	05/03/2023
037833-AS-9	APPLE INC			1	1FE	42,264,468	103.7020	43,866,020	42,300,000	42,276,069		3,319			3.450	3.460	MN	222,956	1,459,350	04/29/2014	05/06/2024
037833-BG-4	APPLE INC			1	1FE	39,925,026	102.0180	40,807,386	40,000,000	39,946,735		6,859			3.200	3.220	MN	170,667	1,280,000	02/01/2017	05/13/2025
037833-CH-1	APPLE INC			1	1FE	1,995,960	111.1230	2,222,459	2,000,000	1,996,021		61			4.250	4.262	FA	33,528	42,500	02/02/2017	02/09/2047
038222-AJ-4	APPLIED MATERIALS			1	1FE	9,847,930	106.1420	9,750,168	9,186,000	9,829,578		(18,353)			3.900	2.855	AO	89,564	99,743	10/30/2017	10/01/2025
038222-AL-9	APPLIED MATERIALS			1	1FE	64,433,960	101.7100	64,597,961	63,512,000	64,405,508		(28,452)			3.300	3.119	AO	523,974	887,853	11/28/2017	04/01/2027
038522-AP-3	ARAMARK SERVICES INC SERIES 144A			1	3FE	2,605,000	105.6300	2,751,662	2,605,000	2,605,000					5.000	5.000	AO	32,563	68,381	03/09/2017	04/01/2025
03939C-AA-1	ARCH CAPITAL FINANCE LLC			1	2FE	31,103,767	104.1120	32,247,778	30,974,000	31,092,297		(10,773)			4.011	3.959	JD	55,216	1,266,524	12/27/2016	12/15/2026
039483-AM-4	ARCHER DANIELS NTS				1FE	2,960,368	126.7870	3,245,757	2,560,000	2,785,977		(17,735)			7.500	6.225	MS	56,533	192,000	08/22/2003	03/15/2027
039483-AR-3	ARCHER DANIELS				1FE	5,998,050	123.2910	6,164,560	5,000,000	5,707,524		(45,536)			6.625	4.976	MN	55,208	331,250	07/16/2010	05/01/2029
039483-AT-9	ARCHER DANIELS NOTES			1	1FE	13,619,702	125.0700	17,591,144	14,065,000	13,728,893		13,537			5.935	6.184	AO	208,689	834,758	06/27/2007	10/01/2032
039483-BB-7	ARCHER DANIELS			1	1FE	19,500,610	106.4610	19,162,927	18,000,000	18,626,270		(187,250)			4.479	3.303	MS	268,740	806,220	02/13/2013	03/01/2021
04248N-AA-1	ARMY HAWAII FAMILY HSG 144A			1	1FE	28,096,886	114.7160	27,971,899	24,383,520	27,879,826		(76,606)			5.524	4.415	JD	59,864	1,346,946	03/16/2015	06/15/2050
043178-AV-0	ARTHUR J GALLAGHER & CO				2	7,000,000	102.2600	7,158,200	7,000,000	7,000,000					4.090	4.090	JD	3,181	143,150	05/03/2017	06/27/2027
043436-AN-4	ASBURY AUTOMOTIVE GROUP			1	4FE	1,875,000	104.1200	1,952,250	1,875,000	1,875,000					6.000	6.000	JD	5,000	112,500	01/21/2015	12/15/2024
045054-AD-5	ASHTEAD CAPITAL INC SERIES 144A			1	3FE	615,000	101.0000	621,150	615,000	615,000					4.125	4.125	FA	10,007		08/02/2017	08/15/2025
045054-AF-0	ASHTEAD CAPITAL INC SERIES 144A			1	3FE	615,000	101.5000	624,225	615,000	615,000					4.375	4.375	FA	10,613		08/02/2017	08/15/2027
04775H-AH-0	ATLANTA GAS LIGHT MTN				1FE	9,962,500	114.8240	11,482,430	10,000,000	9,990,242		2,624			9.100	9.137	FA	379,167	910,000	03/11/1991	02/01/2021
049560-AA-3	ATMOS ENERGY DEB			1	1FE	9,911,500	124.7780	12,477,845	10,000,000	9,948,014		3,283			6.750	6.820	JJ	311,250	675,000	07/22/1998	07/15/2028
05279#-AF-6	AUTOLIV ASP INC				1	25,500,000	102.2970	26,085,710	25,500,000	25,500,000					3.510	3.510	AO	169,065	895,050	03/12/2014	04/23/2021
05352A-AA-8	AVANTOR INC SERIES 144A			1	4FE	1,790,000	99.6250	1,783,288	1,790,000	1,790,000					6.000	6.000	AO	26,552		09/22/2017	10/01/2024
053611-AF-6	AVERY DENNISON CORP			1	2FE	27,015,763	105.4570	28,056,779	26,605,000	26,717,861		(45,628)			5.375	5.175	AO	301,893	1,430,019	05/17/2010	04/15/2020
05366#-AJ-2	AVIATION CAPITAL GROUP CORP				1	12,500,000	100.8140	12,601,750	12,500,000	12,500,000					6.000	6.000	AO	179,167	762,500	03/02/2012	04/05/2018
05369A-AA-9	AVIATION CAPITAL GROUP SERIES 144A			1	2FE	29,624,500	98.0060	29,522,225	30,123,000	29,631,303		6,803			3.500	3.699	MN	213,790		12/01/2017	11/01/2027
053773-AV-9	AVIS BUDGET CAR RENTAL			1	3FE	769,300	102.5000	804,625	785,000	772,365		2,004			5.500	5.861	AO	10,794	43,175	06/23/2016	04/01/2023
053773-AY-3	AVIS BUDGET CAR RENTAL SERIES 144A			1	3FE	1,395,930	101.2500	1,518,750	1,500,000	1,419,522		15,268			5.125	6.544	JD	6,406	76,875	06/01/2016	06/01/2022
05523U-AJ-9	BAE SYSTEMS HOLDINGS SERIES 144A			1	2FE	50,068,638	105.4410	47,732,957	45,270,000	46,152,545		(588,841)			6.375	4.930	JD	240,497	2,885,963	05/11/2011	06/01/2019
05523U-AK-6	BAE SYSTEMS HOLDINGS SERIES 144A			1	2FE	53,234,395	104.0300	54,615,869	52,500,000	53,055,633		(71,986)			3.800	3.621	AO	465,500	1,995,000	10/07/2015	10/07/2024
05523U-AP-5	BAE SYSTEMS HOLDINGS INC SERIES 144A			1	2FE	9,882,000	103.7060	10,370,568	10,000,000	9,902,667		10,212			3.850	3.994	JD	17,111	385,000	12/03/2015	12/15/2025
05565E-AH-8	BMW US CAPITAL LLC SERIES 144A			1	1FE	9,531,200	97.7670	9,776,676	10,000,000	9,576,717		43,943			2.800	3.391	AO	62,222	280,000	12/14/2016	04/11/2026
059165-EC-0	BALTIMORE GAS & ELEC BASIC			1	1FE	10,338,716	133.2750	13,327,472	10,000,000	10,277,764		(7,772)			6.350	6.099	AO	158,750	635,000	08/07/2007	10/01/2036
059165-ED-8	BALTIMORE GAS & ELEC			1	1FE	7,684,275	103.5330	7,764,942	7,500,000	7,578,090		(19,976)			3.500	3.194	MN	33,542	262,500	04/03/2012	11/15/2021
059438-AG-6	BANC ONE CORP SUB DEBS				2FE	10,534,650	127.2610	12,726,107	10,000,000	10,249,566		(24,431)			7.750	7.310	JJ	357,361	775,000	04/08/1996	07/15/2025
059438-AH-4	BANC ONE CORP NTS				2FE	5,652,763	129.0450	5,645,730	4,375,000	5,046,481		(58,354)			7.625	5.407	AO	70,425	333,594	06/05/2003	10/15/2026
059438-AK-7	BANC ONE CORP DEBS				2FE	9,864,700	133.7310	13,373,063	10,000,000	9,921,956		5,428			8.000	8.121	AO	137,778	800,000	04/24/1997	04/29/2027
06051G-DX-4	BANK OF AMERICA CORP				1FE	28,854,250	101.1930	25,298,335	25,000,000	25,260,319		(774,193)			5.650	2.470	MN	235,417	1,412,500	02/14/2013	05/01/2018
06051G-FD-6	BANK OF AMERICA CORP SERIES L				1FE	34,082,280	100.5680	34,193,033	34,000,000	34,021,890		(17,068)			2.650	2.597	AO	225,250	901,000	04/24/2014	04/01/2019
06051G-FN-4	BANK OF AMERICA CORP L				1FE	16,965,730	100.0700	17,011,877	17,000,000	16,983,738		6,804			2.250	2.293	AO	74,375	382,500	04/17/2015	04/21/2020
06406G-AA-9	BANK OF NY MELLON CORP			2	1FE	4,764,250	97.2100	4,860,515	5,000,000	4,779,795		15,545			3.000	3.492	AO	25,417	150,000	01/24/2017	10/30/2028
06406H-BM-0	BANK OF NEW YORK MELLON				1FE	23,179,225	104.4100	20,751,506	19,875,000	20,468,979		(417,718)			5.450	3.202	MN	138,407	1,083,188	11/10/2010	05/15/2019
06406R-AB-3	BANK OF NY MELLON CORP SERIES MTN			2	1FE	25,504,367	102.2150	25,979,884	25,417,000	25,497,731		(6,636)			3.442	3.401	FA	349,941	437,427	02/07/2017	02/07/2028
06406R-AC-1	BANK OF NY MELLON CORP SERIES MTN			2	1FE	12,000,000	99.9460	11,993,577	12,000,000	12,000,000					2.661	2.661	MN	39,915	159,660	05/09/2017	05/16/2023
06887#-AB-7	BARRY-WEHMILLER COS INC BARRY-WEHMILLER COS INC			1	3	4,820,400	102.1040	4,901,006	4,800,000	4,816,479		(2,535)			3.680	3.613	AO	43,179	176,640	04/18/2016	10/03/2023
070101-F@-4	BASIN ELECTRIC POWER COOPERATI PRIVATE PLACEMENT				1FE	11,400,000	104.6510	11,930,180	11,400,000	11,400,000					3.740	3.740	JD	18,949	426,360	06/16/2015	06/15/2027

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 Des.	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
07177M-AL-7	BAXALTA INC SERIES WI			1	2FE	11,846,277	102.2740	11,666,424	11,407,000	11,754,280		(75,242)			3.600	2.840	JD	9,126	410,652	11/18/2016	06/23/2022
07274E-AG-8	BAYER US FINANCE LLC SERIES 144A			1	1FE	43,869,225	101.7450	44,259,054	43,500,000	43,762,759		(34,457)			3.375	3.274	AO	338,484	1,468,125	09/01/2015	10/08/2024
073685-AD-1	BEACON ESCROW CORP SERIES 144A			1	4FE	930,000	100.3750	933,488	930,000	930,000					4.875	4.875	MN	8,312		10/12/2017	11/01/2025
073730-AA-1	BEAM INC				2FE	8,161,976	118.4870	8,294,069	7,000,000	7,533,358		(118,074)			8.625	6.372	MN	77,146	603,750	10/04/2011	11/15/2021
073730-AB-9	BEAM INC				2FE	2,020,973	119.8930	2,397,869	2,000,000	2,011,787		(1,850)			7.875	7.732	JJ	72,625	157,500	10/04/2011	01/15/2023
075887-AW-9	BECTON DICKINSON AND CO BASIC			1	2FE	41,483,912	101.4350	41,760,604	41,170,000	41,318,847		(51,611)			3.250	3.113	MN	182,120	1,338,025	11/15/2013	11/12/2020
075887-BA-6	BECTON DICKINSON AND CO			1	2FE	27,559,459	100.8430	26,773,869	26,550,000	27,016,761		(113,796)			3.125	2.642	MN	122,148	829,688	05/04/2015	11/08/2021
075887-BF-5	BECTON DICKINSON AND CO			1	2FE	25,375,950	102.4200	25,604,906	25,000,000	25,275,642		(36,390)			3.734	3.546	JD	41,489	933,500	03/25/2015	12/15/2024
078167-AZ-6	VERIZON PENNSYLVANIA LLC DEBS				1FE	1,909,563	135.2410	2,468,141	1,825,000	1,880,535		(2,466)			8.350	7.965	JD	6,773	152,388	01/15/1993	12/15/2030
078167-BA-0	VERIZON PENNSYLVANIA LLC DEBS				1FE	15,564,100	139.9570	20,993,527	15,000,000	15,392,988		(15,468)			8.750	8.420	FA	495,833	1,312,500	06/23/1994	08/15/2031
081437-AF-2	BEMIS CO INC			1	2FE	39,619,810	106.6840	39,472,988	37,000,000	37,519,586		(305,983)			6.800	5.857	FA	1,048,333	2,516,000	10/06/2009	08/01/2019
08949L-AA-8	BIG RIVER STEEL BRS FIN SERIES 144A			1	4FE	2,000,000	105.7500	2,115,000	2,000,000	2,000,000					7.250	7.250	MS	51,556		08/15/2017	09/01/2025
092114-AA-5	BLACK HILLS POWER INC 1ST MTG SERIES AE			1	1FE	10,000,000	129.1620	12,916,185	10,000,000	10,000,000					7.230	7.230	FA	273,133	723,000	08/08/2002	08/15/2032
095370-AB-8	BLUE CUBE SPINCO INC SERIES WI			2	3FE	305,000	118.0000	359,900	305,000	305,000					9.750	9.750	AO	6,278	29,738	10/03/2016	10/15/2023
095370-AD-4	BLUE CUBE SPINCO INC SERIES WI			2	3FE	305,000	120.0000	366,000	305,000	305,000					10.000	10.000	AO	6,439	30,500	10/03/2016	10/15/2025
09609F-AA-0	BLUE WING ASSET VEHICLE PRIVATE PLACEMENTS			4	2FE	4,213,459	104.7300	4,262,231	4,069,717	4,175,104		(16,302)			4.500	3.795	MON	10,174	183,137	08/06/2015	01/11/2023
097014-AL-8	BOEING CAPITAL CORP			1	1FE	10,930,800	104.4730	10,447,345	10,000,000	10,227,644		(119,418)			4.700	3.398	AO	83,556	470,000	07/19/2011	10/27/2019
097023-AE-5	BOEING CO DEBS				1FE	7,885,264	153.7220	9,423,143	6,130,000	7,372,925		(54,962)			8.750	6.493	MS	157,933	536,375	06/25/2004	09/15/2031
097023-AK-1	BOEING CO DEBS				1FE	12,690,335	158.7820	18,259,924	11,500,000	12,529,779		(16,433)			7.875	7.090	AO	191,188	905,625	02/28/2003	04/15/2043
097023-AM-7	BOEING CO DEBS				1FE	393,980	126.5690	506,276	400,000	397,148		278			7.250	7.376	JD	1,289	29,000	03/06/1997	06/15/2025
097023-AN-5	BOEING CO DEBS				1FE	21,368,496	146.9530	33,990,203	23,130,000	21,559,957		17,031			6.875	7.460	AO	335,706	1,590,188	01/06/2003	10/15/2043
097023-AW-5	BOEING CO			1	1FE	12,433,596	104.5990	11,715,069	11,200,000	11,387,001		(148,266)			6.000	4.555	MS	197,867	672,000	10/09/2009	03/15/2019
097023-AZ-8	BOEING CO			1	1FE	8,688,656	105.6210	8,888,038	8,415,000	8,484,273		(30,473)			4.875	4.464	FA	154,976	410,231	03/23/2010	02/15/2020
097023-BJ-3	BOEING CO			1	1FE	9,394,656	97.6020	9,369,821	9,600,000	9,398,209		3,553			2.500	2.826	MS	80,000		11/09/2017	03/01/2025
097023-BK-0	BOEING CO			1	1FE	10,022,600	99.5590	9,955,901	10,000,000	10,021,674		(860)			3.300	3.283	MS	110,000	330,000	10/11/2016	03/01/2035
09739D-AC-4	BOISE CASCADE COMPANY SERIES 144A			1	3FE	2,605,000	105.5000	2,748,275	2,605,000	2,605,000					5.625	5.625	MS	48,844	147,345	08/16/2016	09/01/2024
099724-AJ-5	BORGWARNER INC			1	2FE	36,895,045	100.3920	36,643,105	36,500,000	36,795,405		(37,839)			3.375	3.243	MS	362,719	1,231,875	04/29/2015	03/15/2025
100743-AJ-2	BOSTON GAS SERIES 144A			1	1FE	2,436,719	112.0750	2,600,131	2,320,000	2,434,459		(2,260)			4.487	4.161	FA	39,326	52,049	02/23/2017	02/15/2042
100743-AK-9	BOSTON GAS SERIES 144A			1	1FE	7,990,482	99.6780	7,972,279	7,998,000	7,990,738		256			3.150	3.161	FA	103,574		07/31/2017	08/01/2027
101030-AA-4	BOSTON MEDICAL CTR CORP			1	2FE	7,580,457	104.0720	7,852,223	7,545,000	7,575,332		(2,901)			4.519	4.461	JJ	170,479	340,959	03/22/2016	07/01/2026
10115P-AA-3	BOSTON UNIVERSITY DEBS			1	1FE	4,966,400	129.3820	6,469,119	5,000,000	4,966,847		6			7.625	7.676	JJ	175,799	381,250	06/24/1997	07/15/2097
103304-BM-2	BOYD GAMING CORP SERIES WI			1	4FE	741,648	107.7500	770,413	715,000	738,922		(2,726)			6.375	5.730	AO	11,395	45,581	02/10/2017	04/01/2026
10524P-AB-6	BRAND ENERGY & INFRASTRU SERIES 144A			1	5FE	1,432,369	105.0000	1,443,750	1,375,000	1,430,561		(1,808)			8.500	7.587	JJ	61,684		10/26/2017	07/15/2025
109043-AG-4	BRIGGS & STRATTON			1	3FE	1,050,000	109.7500	1,152,375	1,050,000	1,050,000					6.875	6.875	JD	3,208	72,188	12/15/2010	12/15/2020
110122-AA-6	BRISTOL MYERS SQUIBB CO DEBS				1FE	18,631,150	121.5980	21,887,557	18,000,000	18,304,160		(47,367)			7.150	6.763	JD	57,200	1,287,000	03/10/2010	06/15/2023
11041R-AL-2	BAE SYSTEMS FINANCE INC SERIES 144A			1	2FE	4,805,200	130.2720	5,210,861	4,000,000	4,555,936		(43,311)			7.500	5.594	JJ	150,000	300,000	04/11/2011	07/01/2027
11271R-AA-7	BROOKFIELD FINANCE LLC			1	1FE	38,310,250	103.5230	39,417,293	38,076,000	38,290,494		(19,756)			4.000	3.893	AO	380,760	850,364	04/18/2017	04/01/2024
113804-AA-6	BROOKLYN NAVY YARD COGEN SERIES 144A			1	4FE	2,775,736	90.5000	2,571,309	2,841,225	2,825,205		5,020			7.420	7.651	AO	52,705	210,819	07/07/2000	10/01/2020
115885-AK-1	BROWNING FERRIS DEBS			1	2FE	9,146,610	134.9080	12,141,759	9,000,000	9,114,538		(3,108)			7.400	7.271	MS	196,100	666,000	12/02/1998	09/15/2035
117043-AE-9	BRUNSWICK CORP DEB				2FE	4,689,150	115.6950	5,784,726	5,000,000	4,873,830		17,065			7.375	7.937	MS	122,917	368,750	08/23/1996	09/01/2023
117043-AG-4	BRUNSWICK CORP NOTES			1	2FE	16,933,078	119.7100	20,320,742	16,975,000	16,950,309		1,739			7.125	7.146	FA	503,945	1,209,469	12/18/2007	08/01/2027
120568-AT-7	BUNGE LTD FINANCE CORP			1	2FE	3,999,880	108.3280	4,333,103	4,000,000	4,000,000					8.500	8.500	JD	15,111	340,000	06/04/2009	06/15/2019
12189T-WQ-1	BURLINGTON NORTHN INC SR NOTES				1FE	11,397,910	122.5680	12,256,785	10,000,000	10,452,353		(93,132)			8.750	7.439	FA	306,250	875,000	11/20/2002	02/25/2022
12189L-AB-7	BURLINGTN NORTH SANTA FE			1	1FE	9,366,480	103.0940	9,278,438	9,000,000	9,138,659		(54,570)			3.600	2.935	MS	108,000	324,000	08/09/2013	09/01/2020
12189L-AJ-0	BURLINGTN NORTH SANTA FE BURLINGTN NORTH SANTA FE			1	1FE	8,943,701	112.3420	10,279,331	9,150,000	8,953,486		4,385			4.400	4.547	MS	118,543	402,600	10/15/2015	03/15/2042
12189L-AQ-4	BURLINGTN NORTH SANTA FE			1	1FE	29,898,300	105.7200	31,716,129	30,000,000	29,937,964		9,618			3.850	3.891	MS	385,000	1,155,000	08/13/2013	09/01/2023
12189L-AT-8	BURLINGTN NORTH SANTA FE			1	1FE	2,006,890	103.5770	2,092,256	2,020,000	2,009,982		1,315			3.400	3.484	MS	22,893	68,680	08/10/2015	09/01/2024
12189T-AA-2	BURLINGTON NORTHERN SANTA FE DEBS			1	1FE	2,767,410	127.3460	3,820,373	3,000,000	2,883,029		10,352			7.000	7.664	JD	9,333	210,000	03/20/1996	12/15/2025
12189T-AD-6	BURLINGTON NORTHERN SANTA FE DEBS				1FE	299,853	143.5170	430,551	300,000	299,887		3			7.290	7.294	JD	1,823	21,870	05/29/1996	06/01/2036
12189T-AF-1	BURLINGTON NORTHERN SANTA FE DEBS			1	1FE	3,406,285	154.1370	4,624,122	3,000,000	3,405,022		(167)			7.250	6.382	FA	90,625	217,500	07/01/2003	08/01/2097
12189T-AQ-7	BURLINGTON NORTHERN SANTA FE UNSEC'D DEBS			1	1FE	6,388,772	112.5980	5,855,109	5,200,000	5,435,529		(93,567)			8.125	5.974	AO	89,194	422,500	02/24/2003	04/15/2020
12189T-AX-2	BURLINGTON NORTHERN SANTA FE BASIC			1	1FE	12,388,150	132.6930	15,923,110	12,000,000	12,313,742		(9,015)			6.200	5.966	FA	281,067	744,000	02/06/2007	08/15/2036
12189T-BC-7	BURLINGTON NORTHERN SANTA FE			1	1FE	9,982,500	104.2350	10,423,526	10,000,000	9,996,357		1,957			4.700	4.722	AO	117,500	470,000	09/21/2009	10/01/2019
122014-AH-6	BURLINGTON RESOURCES DEBS				2FE	995,190	130.2030	1,302,033	1,000,000	997,699		226			8.200	8.243	MS	24,144	82,000	03/21/1995	03/15/2025
124857-AM-5	CBS CORP			1	2FE	34,425,489	102.8980	35,406,239	34,409,000	34,439,681		(465)			3.700	3.683	FA	480,961	1,191,567	05/05/2017	08/15/2024
124857-AQ-6	CBS CORP			1	2FE	6,167,814	102.1980	6,057,302	5,927,000	6,154,710		(13,104)			4.000	3.434	JJ	109,320	118,540	06/20/2017	01/15/2026
124857-AS-2	CBS CORP			1	2FE	9,016,397	97.5100	8,879,270	9,106,000	9,021,003		4,606			2.500	2.696	FA	112,560		09/18/2017	02/15/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	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
124857-AT-0	CBS CORP			1	2FE	8,045,184	96.3020	7,896,776	8,200,000	8,049,952		4,768			3.375	3.592	FA	136,838		08/21/2017	02/15/2028
124857-AU-7	CBS CORP SERIES 144A			1	2FE	5,938,818	98.3160	5,890,124	5,991,000	5,939,888		1,070			2.900	3.072	JD	21,717		11/13/2017	06/01/2023
1248EP-BD-4	CCO HLDGS LLC/CAP CORP			1	3FE	1,000,000	103.0000	1,030,000	1,000,000	1,000,000					5.750	5.750	MS	19,167	57,500	03/10/2014	09/01/2023
1248EP-BM-4	CCO HLDGS LLC/CAP CORP SERIES 144A			2	3FE	3,061,480	103.8750	3,116,250	3,000,000	3,051,176		(6,888)			5.750	5.419	FA	65,167	172,500	06/24/2016	02/15/2026
1248EP-BR-3	CCO HLDGS LLC/CAP CORP SERIES 144A			1	3FE	1,007,500	102.5000	1,025,000	1,000,000	1,006,357		(823)			5.500	5.380	MN	9,167	55,000	06/15/2016	05/01/2026
1248EP-BT-9	CCO HLDGS LLC/CAP CORP SERIES 144A			1	3FE	3,127,500	98.5000	3,073,200	3,120,000	3,127,362		(138)			5.125	5.086	MN	26,650	117,704	03/30/2017	05/01/2027
1248EP-BX-0	CCO HLDGS LLC CAP CORP SERIES 144A			1	3FE	2,000,000	97.2500	1,945,000	2,000,000	2,000,000					5.000	5.000	FA	39,722		08/03/2017	02/01/2028
12516U-AD-7	CEMEX FINANCE LLC SERIES 144A			1	3FE	1,485,000	105.2500	1,578,750	1,500,000	1,487,607		1,583			6.000	6.161	AO	22,500	90,000	06/01/2016	04/01/2024
12519#-AA-3	CED CALIFORNIA HOLDINGS 3, LLC CED CALIFORNIA				2Z	5,120,026	100.3550	5,138,202	5,120,026	5,120,026					4.070	4.070	JD	579	188,125	04/22/2016	06/30/2036
12519*-AA-7	CED ALAMO 5 CED ALAMO 5				2Z	10,589,673	103.6720	10,978,558	10,589,673	10,589,673					4.530	4.529	JD	1,333	479,712	12/04/2015	12/17/2040
12519@-AA-5	CED ALAMO 7, LLC CED ALAMO 7, LLC				2Z	7,662,675	101.1260	7,748,926	7,662,675	7,662,675					4.210	4.210	JD	896	323,495	02/04/2016	06/30/2041
12527G-AC-7	CF INDUSTRIES INC			1	3FE	42,081,190	98.6250	42,408,750	43,000,000	42,416,059		95,440			3.450	3.729	JD	123,625	1,483,500	09/05/2014	06/01/2023
12543D-AL-4	CHS/COMMUNITY HEALTH SYSTEMS			1	5FE	1,323,106	84.5000	1,174,550	1,390,000	1,307,719		24,418			8.000	8.780	MN	14,209	111,200	07/23/2013	11/15/2019
12543D-AQ-3	CHS/COMMUNITY HEALTH SYSTEMS			1	5FE	2,376,600	74.7500	2,033,200	2,720,000	2,376,600		74,901	92,309		7.125	9.145	JJ	89,363	193,800	07/09/2012	07/15/2020
12543D-AV-2	CHS/COMMUNITY HEALTH SYSTEMS			1	5FE	1,558,188	57.5000	1,345,500	2,340,000	1,577,917		62,500	393,506		6.875	11.221	FA	67,031	160,875	03/24/2016	02/01/2022
12543D-AY-6	CHS/COMMUNITY HEALTH SYSTEMS			1	4FE	1,929,669	90.0000	1,723,500	1,915,000	1,928,266		(1,403)			6.250	6.059	MS	30,254	64,498	08/02/2017	03/31/2023
12589Y-AF-6	PANHANDLE EASTERN SR NTS			1	2FE	4,951,700	109.2710	5,463,526	5,000,000	4,969,908		1,642			7.000	7.077	JJ	161,389	350,000	09/03/1999	07/15/2029
12626P-AF-0	CRH AMERICA INC BONDS			1	2FE	2,985,960	122.0150	3,660,450	3,000,000	2,989,678		369			6.400	6.435	AO	40,533	192,000	09/22/2003	10/15/2033
126307-AF-4	CSC HOLDINGS LLC			1	4FE	2,569,055	107.2500	2,681,250	2,500,000	2,552,024		(11,587)			6.750	6.137	MN	21,563	168,750	07/06/2016	11/15/2021
126307-AQ-0	CSC HOLDINGS LLC SERIES 144A			1	3FE	2,090,000	102.0000	2,131,800	2,090,000	2,090,000					5.500	5.500	AO	24,267	121,975	09/09/2016	04/15/2027
12636Y-AA-0	CRH AMERICA FINANCE INC SERIES 144A			1	2FE	32,790,914	99.9770	32,633,589	32,641,000	32,787,954		(2,960)			3.400	3.341	MN	160,304	554,897	10/03/2017	05/09/2027
12636Y-AB-8	CRH AMERICA FINANCE INC SERIES 144A			1	2FE	6,674,100	105.2030	6,673,002	6,343,000	6,671,926		(2,174)			4.400	4.092	MN	40,313	139,546	09/07/2017	05/09/2047
126408-GH-0	CSX CORP			1	2FE	10,066,450	128.2190	12,821,869	10,000,000	10,054,567		(1,561)			6.000	5.951	AO	150,000	600,000	02/08/2007	10/01/2036
126408-GK-3	CSX CORP			1	2FE	21,175,800	131.2110	26,242,204	20,000,000	21,013,612		(28,168)			6.150	5.714	MN	205,000	1,230,000	03/03/2011	05/01/2037
126408-GT-4	CSX CORP			1	2FE	6,607,020	103.3010	7,231,087	7,000,000	6,867,300		43,170			3.700	4.421	AO	43,886	259,000	03/07/2011	10/30/2020
126408-GY-3	CSX CORP			1	2FE	10,831,218	104.1750	11,729,036	11,259,000	10,840,630		8,769			4.100	4.339	MS	135,921	461,619	02/15/2017	03/15/2044
126410-LK-3	CSX TRANSPORTATION INC BASIC				2FE	2,346,794	116.8370	2,208,215	1,890,000	1,997,451		(38,799)			9.750	7.179	JD	8,190	184,275	08/24/2004	06/15/2020
126410-LL-1	CSX TRANSPORTATION INC BASIC BASIC				2FE	14,043,999	149.2840	20,690,733	13,860,000	14,023,801		(2,033)			7.875	7.768	MN	139,466	1,091,475	08/24/2004	05/15/2043
12641L-BD-4	CSX CORP MTN				2FE	10,000,000	115.1750	11,517,522	10,000,000	10,000,000					9.870	9.870	FA	372,867	987,000	02/12/1991	02/12/2021
12652A-AA-1	CRC ESCROW ISSUER LLC SERIES 144A			1	4FE	500,000	100.7500	503,750	500,000	500,000					5.250	5.250	AO	5,469		09/29/2017	10/15/2025
126650-BJ-8	CVS HEALTH CORP BASIC			1	2FE	14,569,950	119.1300	17,869,567	15,000,000	14,730,758		20,187			6.250	6.508	JD	78,125	937,500	06/19/2007	06/01/2027
126650-BZ-2	CVS HEALTH CORP			1	2FE	13,084,240	98.5080	13,791,163	14,000,000	13,473,599		95,487			2.750	3.587	JD	32,083	385,000	09/13/2013	12/01/2022
126650-CJ-7	CVS HEALTH CORP			1	2FE	4,996,300	100.4170	5,020,828	5,000,000	4,998,047		728			2.800	2.816	JJ	62,611	140,000	07/13/2015	07/20/2020
126650-CL-2	CVS HEALTH CORP			1	2FE	20,710,200	102.9870	20,597,373	20,000,000	20,598,733		(73,678)			3.875	3.397	JJ	346,597	775,000	05/12/2016	07/20/2025
126650-CU-2	CVS HEALTH CORP			1	2FE	35,458,250	95.8760	33,556,604	35,000,000	35,403,590		(43,864)			2.875	2.716	JD	83,854	1,006,250	09/27/2016	06/01/2026
127055-AJ-0	CABOT CORP			1	2FE	2,049,740	100.0130	2,000,267	2,000,000	2,000,426		(11,127)			2.550	1.985	JJ	23,517	51,000	05/22/2013	01/15/2018
12806*-AH-4	CAIT LONG PRIVATE PLACEMENT			4	2FE	8,428,329	108.6140	9,154,312	8,428,329	8,428,329					5.710	5.710	JJ	221,913	481,258	01/15/2009	01/15/2032
128195-AH-7	CALATLANTIC GROUP INC			1	3FE	1,113,000	108.6250	1,208,996	1,113,000	1,113,000					6.250	6.250	JD	3,092	69,563	10/01/2015	12/15/2021
128195-AN-4	CALATLANTIC GROUP INC			1	3FE	265,950	105.7500	285,525	270,000	266,229		279			5.250	5.459	JD	1,181	14,175	03/30/2017	06/01/2026
128195-AP-9	CALATLANTIC GROUP INC			1	3FE	1,337,730	103.7500	1,385,063	1,335,000	1,337,671		(59)			5.000	4.972	JD	2,967	34,487	07/13/2017	06/15/2027
129466-AM-0	BERKSHIRE HATHAWAY ENERG SR NOTES			1	1FE	5,000,000	146.8740	7,343,723	5,000,000	5,000,000					8.480	8.480	MS	124,844	424,000	09/17/1998	09/15/2028
13123X-AT-9	CALLON PETROLEUM CO			1	4FE	330,000	103.0000	339,900	330,000	330,000					6.125	6.125	AO	5,053	10,106	05/25/2017	10/01/2024
131347-CK-0	CALPINE CORP SERIES 144A			1	3FE	1,500,000	98.0010	1,470,015	1,500,000	1,500,000					5.250	5.250	JD	6,563	52,500	12/04/2017	06/01/2026
134429-AG-4	CAMPBELL SOUP CO DEBS				2FE	12,962,145	118.8360	13,666,162	11,500,000	11,908,127		(104,797)			8.875	7.643	MN	170,104	1,020,625	03/27/2002	05/01/2021
134429-AT-6	CAMPBELL SOUP CO			1	2FE	39,736,473	102.4420	37,494,820	36,601,000	37,087,195		(419,057)			4.500	3.284	FA	622,217	1,647,045	06/03/2011	02/15/2019
134429-AW-9	CAMPBELL SOUP CO			1	2FE	30,878,600	104.8190	32,493,918	31,000,000	30,954,550		12,619			4.250	4.298	AO	278,139	1,317,500	04/05/2011	04/15/2021
14040H-BD-6	CAPITAL ONE FINANCIAL CORP				2FE	22,569,103	101.7520	22,471,977	22,085,000	22,510,684		(58,419)			3.500	3.113	JD	34,354	772,975	02/24/2017	06/15/2023
14149Y-AT-5	CARDINAL HEALTH INC			1	2FE	28,152,628	105.4340	27,909,334	26,471,000	27,258,697		(251,922)			4.625	3.547	JD	54,413	1,224,284	04/14/2014	12/15/2020
14149Y-AV-0	CARDINAL HEALTH INC			1	2FE	6,699,290	100.5420	6,535,217	6,500,000	6,628,088		(26,701)			3.200	2.727	JD	9,244	208,000	04/01/2015	06/15/2022
14149Y-AY-4	CARDINAL HEALTH INC			1	2FE	5,428,896	100.1040	5,305,517	5,300,000	5,398,850		(17,416)			3.200	2.812	MS	49,938	169,600	03/30/2016	03/15/2023
14149Y-AZ-1	CARDINAL HEALTH INC			1	2FE	12,975,690	99.9400	12,992,242	13,000,000	12,990,536		4,889			2.400	2.440	MN	39,867	312,000	11/07/2014	11/15/2019
14149Y-BA-5	CARDINAL HEALTH INC			1	2FE	32,145,730	100.4630	32,148,032	32,000,000	32,113,161		(15,293)			3.500	3.439	MN	143,111	1,120,000	01/27/2016	11/15/2024
14149Y-BE-7	CARDINAL HEALTH INC			1	2FE	6,983,760	101.8150	7,127,057	7,000,000	6,986,977		1,432			3.750	3.778	MS	77,292	262,500	06/17/2015	09/15/2025
14161H-AJ-7	CARDTRONICS INC SERIES WI			1	4FE	2,194,500	95.0000	2,090,000	2,200,000	2,195,875		779			5.125	5.171	FA	46,979	112,750	05/26/2016	08/01/2022
141781-AC-8	CARGILL INC SERIES 144A				1FE	8,808,384	125.5680	10,572,858	8,420,000	8,604,373		(17,443)			7.375	7.004	AO	155,244	620,975	03/07/1996	10/01/2025
141781-AD-6	CARGILL INC SERIES 144A DEBS				1FE	6,965,789	134.0620	9,652,442	7,200,000	7,017,073		4,669			6.875	7.125	FA	206,250	495,000	07/06/2000	02/01/2036
141781-AE-4	CARGILL INC SERIES 144A SR NOTES				1FE	10,499,691	128.2230	11,527,207	8,990,000	9,798,147		(68,867)			7.500	6.146	MS	224,750	674,250	11/19/2002	09/01/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
141781-AU-8	CARGILL INC SERIES 144A			1	1FE	9,775,850	125.9180	12,591,831	10,000,000	9,816,821		5,035			6.125	6.293	MS	180,347	612,500	07/17/2007	09/15/2036
141781-F@-8	CARGILL INC				1	5,000,000	121.2600	6,063,000	5,000,000	5,000,000					8.890	8.890	MS	112,360	444,500	03/26/1992	03/31/2022
141781-G*-9	CARGILL INC SENIOR NOTES			1	1FE	5,000,000	131.8430	6,592,150	5,000,000	5,000,000					8.930	8.930	JD	27,286	446,500	11/18/1994	12/09/2024
141784-AR-9	CARGILL INC SERIES 144A				1FE	4,600,650	121.1140	6,055,688	5,000,000	4,765,735		16,024			7.100	7.805	MN	45,361	355,000	08/05/1999	07/29/2027
141784-BH-0	CARGILL INC SERIES 144A				1FE	1,607,857	125.9000	2,171,771	1,725,000	1,652,841		4,505			6.875	7.463	MN	19,766	118,594	06/25/2001	05/01/2028
144141-BP-2	DUKE ENERGY PROGRESS INC FMB				1FE	1,520,866	118.9630	1,760,647	1,480,000	1,492,833		(2,898)			8.625	8.346	MS	37,586	127,650	05/14/2001	09/15/2021
14456#-AA-4	CARRIX INC				2FE	25,000,000	102.1930	25,548,175	25,000,000	25,000,000					4.960	4.960	JJ	558,000		06/02/2017	07/19/2027
14879E-AD-0	CATALENT PHARMA SOLUTION SERIES 144A			1	4FE	795,000	100.3750	797,981	795,000	795,000					4.875	4.867	JJ	7,859		10/13/2017	01/15/2026
149123-CB-5	CATERPILLAR INC			1	1FE	7,362,657	107.1500	8,679,122	8,100,000	7,393,269		15,709			3.803	4.386	FA	116,372	308,043	01/06/2016	08/15/2042
149123-CC-3	CATERPILLAR INC			1	1FE	30,102,750	103.8970	31,169,093	30,000,000	30,081,783		(11,961)			3.400	3.350	MN	130,333	1,020,000	02/19/2016	05/15/2024
14912L-3U-3	CATERPILLAR FINL SVCS MTN				1FE	17,801,298	100.9590	17,415,379	17,250,000	17,280,119		(104,982)			5.450	4.830	AO	198,471	940,125	01/18/2012	04/15/2018
14912L-4D-0	CATERPILLAR FINL SVCS BASIC				1FE	16,203,450	103.8600	15,578,999	15,000,000	15,118,288		(151,056)			7.050	5.951	MS	267,313	1,057,500	01/13/2009	10/01/2018
14912L-4E-8	CATERPILLAR FINL SVCS				1FE	37,920,880	105.5970	38,014,877	36,000,000	36,281,584		(239,210)			7.150	6.412	FA	972,400	2,574,000	05/06/2010	02/15/2019
14916R-AF-1	CATHOLIC HEALTH INITIATI			1	2FE	38,803,423	103.5540	40,116,963	38,740,000	38,780,040		(6,361)			4.200	4.179	FA	677,950	1,627,080	02/06/2014	08/01/2023
14987K-AA-1	CD&R WATERWORKS MERGER SERIES 144A			1	5FE	150,000	101.5000	152,250	150,000	150,000					6.125	6.125	FA	3,828		07/19/2017	08/15/2025
150190-AA-4	CEDAR FAIR CAN MAGNUM MI SERIES 144A			1	4FE	600,000	105.0000	630,000	600,000	600,000					5.375	5.375	AO	6,808	16,304	04/10/2017	04/15/2027
15138A-AA-8	CENTENNIAL RESOURCE PROD SERIES 144A			1	4FE	1,600,000	101.8750	1,630,000	1,600,000	1,600,000					5.375	5.375	JJ	7,406		11/15/2017	01/15/2026
15189X-AD-0	CENTERPOINT ENER HOUSTON FMB SERIES K2			1	1FE	7,786,670	139.1410	9,739,904	7,000,000	7,571,152		(22,280)			6.950	6.118	MS	143,247	486,500	02/05/2004	03/15/2033
153527-AL-0	CENTRAL GARDEN & PET CO			1	4FE	347,000	105.7500	366,953	347,000	347,000					6.125	6.125	MN	2,716	21,254	11/04/2015	11/15/2023
156700-AR-7	CENTURYLINK INC SERIES S			1	4FE	2,418,075	101.0000	2,525,000	2,500,000	2,444,078		13,807			6.450	7.193	JD	7,167	161,250	01/26/2016	06/15/2021
156700-AX-4	CENTURYLINK INC W			1	4FE	1,500,000	98.0000	1,470,000	1,500,000	1,500,000					6.750	6.750	JD	8,438	101,250	11/14/2013	12/01/2023
156700-BA-3	CENTURYLINK INC SERIES Y			1	4FE	275,000	99.7500	274,313	275,000	275,000					7.500	7.500	AO	5,156	20,625	03/22/2016	04/01/2024
15911N-AA-3	CHANGE HEALTH FIN INC SERIES 144A			2	4FE	2,405,000	100.0000	2,405,000	2,405,000	2,405,000					5.750	5.750	MS	46,096	75,290	02/03/2017	03/01/2025
161175-AY-0	CHARTER COMM OPT LLC CAP SERIES WI			1	2FE	27,917,084	106.3190	27,886,285	26,229,000	27,776,707		(140,377)			4.908	3.970	JJ	564,990	643,660	06/13/2017	07/23/2025
163851-AD-0	CHEMOURS CO SERIES WI			2	3FE	1,882,363	108.5000	2,175,425	2,005,000	1,895,639		5,501			7.000	7.631	MN	17,934	140,350	03/02/2017	05/15/2025
163851-AE-8	CHEMOURS CO			1	3FE	366,489	103.5000	382,950	370,000	366,648		159			5.375	5.500	MN	2,541	9,502	05/09/2017	05/15/2027
164110-AA-9	CHENIERE ENERGY PARTNERS SERIES 144A			1	3FE	1,000,000	101.7500	1,017,500	1,000,000	1,000,000					5.250	5.250	AO	15,021		09/12/2017	10/01/2025
16412X-AC-9	CHENIERE CORP CHRISTI HD SERIES WI			1	3FE	2,612,800	108.3750	2,752,725	2,540,000	2,608,927		(3,873)			5.875	5.381	JD	415	123,816	07/13/2017	03/31/2025
16412X-AG-0	CHENIERE CORP CHRISTI HD			1	3FE	1,150,000	103.4400	1,189,560	1,150,000	1,150,000					5.125	5.124	JD	164	36,181	12/22/2017	06/30/2027
165069-AP-0	VERIZON MARYLAND LLC DEBS				2FE	853,200	133.6250	1,055,640	790,000	829,073		(2,027)			8.000	7.365	AO	13,342	63,200	01/15/1993	10/15/2029
166754-AM-3	CHEVRON PHILLIPS CHEM CO 144A			1	1FE	6,997,760	100.0070	7,000,482	7,000,000	6,998,901		453			2.450	2.457	MN	28,583	171,500	05/07/2015	05/01/2020
166764-AH-3	CHEVRON CORP			1	1FE	33,655,448	102.7630	34,336,038	33,413,000	33,599,565		(33,018)			3.191	3.073	JD	20,732	1,066,209	04/06/2016	06/24/2023
166764-BD-1	CHEVRON CORP			1	1FE	14,380,678	102.8920	14,775,237	14,360,000	14,377,393		(2,089)			3.326	3.307	MN	58,375	477,614	03/02/2016	11/17/2025
166764-BK-5	CHEVRON CORP			1	1FE	65,000,000	99.7770	64,854,982	65,000,000	65,000,000					2.566	2.566	MN	208,488	1,667,900	05/09/2016	05/16/2023
166764-BL-3	CHEVRON CORP			1	1FE	40,000,000	99.9680	39,987,033	40,000,000	40,000,000					2.954	2.954	MN	147,700	1,181,600	05/09/2016	05/16/2026
16724*-AA-9	CHICAGO BASEBALL HOLDINGS LLC PRIVATE PLACEMENT				2FE	11,000,000	100.1410	11,015,543	11,000,000	11,000,000					6.790	6.790	JJ	344,404	746,900	09/25/2009	01/15/2018
16725*-AE-0	CHICAGO BRIDGE & IRON CO PRIVATE PLACEMENT			1	2	6,319,000	100.0000	6,319,000	6,319,000	6,319,000					5.030	5.030	JJ	133,319	417,448	06/30/2015	07/30/2025
167885-A*-3	CHICAGO PARKING METERS, LLC PRIVATE PLACEMENT				2FE	26,600,000	101.5930	27,023,685	26,600,000	26,600,000					4.520	4.520	JD	3,340	1,202,320	07/03/2014	07/15/2024
172070-CP-7	CINCINNATI GAS & ELEC NTS			1	2FE	2,992,920	117.1970	3,515,901	3,000,000	2,995,013		202			5.400	5.416	JD	7,200	162,000	06/12/2003	06/15/2033
17252M-AG-5	CINTAS CORPORATION NO BASIC			1	2FE	10,626,200	127.3620	12,736,164	10,000,000	10,501,611		(14,821)			6.150	5.709	FA	232,333	615,000	12/06/2006	08/15/2036
17252M-AK-6	CINTAS CORPORATION NO			1	2FE	28,313,426	105.4360	28,151,469	26,700,000	27,384,747		(187,365)			4.300	3.492	JD	95,675	1,148,100	01/31/2013	06/01/2021
17252M-AL-4	CINTAS CORPORATION NO			1	2FE	24,173,664	102.0470	24,772,004	24,275,000	24,234,433		6,532			3.250	3.284	JD	65,745	788,938	04/09/2015	06/01/2022
172967-AL-5	CITIGROUP INC NOTES				2FE	4,524,000	126.4350	5,057,398	4,000,000	4,294,564		(30,185)			7.875	6.597	MN	40,250	315,000	12/18/2007	05/15/2025
172967-HD-6	CITIGROUP INC				2FE	29,555,995	104.4330	31,329,985	30,000,000	29,715,860		42,539			3.875	4.060	AO	213,125	1,162,500	01/17/2014	10/25/2023
172967-KN-0	CITIGROUP INC				2FE	20,947,600	100.5970	21,115,370	20,990,000	20,953,694		3,708			3.400	3.424	MN	118,943	713,660	04/26/2016	05/01/2026
172967-KY-6	CITIGROUP INC			1	2FE	19,988,200	99.2190	19,843,739	20,000,000	19,989,425		1,025			3.200	3.207	AO	124,444	640,000	10/17/2016	10/21/2026
177342-AP-7	CITIZENS UTILITY CO DEBS				4FE	11,790,000	55.0000	10,945,000	19,900,000	11,793,378		19,393	5,582,371		7.050	8.198	AO	350,738	1,402,950	03/25/1997	10/01/2046
18586*-AA-2	CLEVELAND BROTHERS HOLDINGS IN CLEVELAND BROTHERS HOLDINGS IN				2FE	8,824,671	102.5710	8,923,686	8,700,000	8,786,313		(17,076)			4.250	4.008	JJ	175,631	369,750	08/06/2015	07/10/2022
18586*-AF-1	CLEVELAND BROTHERS HOLDINGS IN CONSTRUCTION MACHINERY			1	2FE	10,000,000	101.6420	10,164,150	10,000,000	10,000,000					4.190	4.190	MN	44,228	419,000	08/20/2015	11/23/2025
18683K-AK-7	CLIFFS NATURAL RESOURCES SERIES 144A			1	4FE	992,800	95.1250	979,788	1,030,000	994,837		2,037			5.750	6.350	MS	19,742	30,271	07/31/2017	03/01/2025
189054-AT-6	CLOROX COMPANY			1	2FE	13,355,800	102.1300	14,298,179	14,000,000	13,633,274		70,266			3.050	3.662	MS	125,728	427,000	02/24/2014	09/15/2022
189054-AU-3	CLOROX COMPANY			1	2FE	17,056,571	103.1310	17,563,163	17,030,000	17,051,138		(2,879)			3.500	3.478	JD	26,491	596,050	01/06/2016	12/15/2024
191216-AF-7	COCA COLA CO DEBS				1FE	29,370,403	151.1460	46,703,965	30,900,000	29,373,861		(33)			7.375	7.758	JJ	962,192	2,278,875	12/28/1995	07/29/2093
191219-AP-9	COCA-COLA REFRESH USA DEBS				1FE	16,855,782	122.2660	18,694,418	15,290,000	15,787,774		(104,772)			8.500	7.539	FA	541,521	1,318,763	03/09/2004	02/01/2022
191219-AU-8	COCA-COLA REFRESH USA DEBS				1FE	8,560,372	119.5280	9,418,822	7,880,000	8,161,173		(40,282)			6.750	6.002	MS	156,615	543,720	06/02/2004	09/15/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
191219-AX-2	COCA-COLA REFRESH USA BASIC				1FE	21,923,132	142.1560	28,999,765	20,400,000	21,639,466		(34,493)			6.700	6.149	AO	288,547	1,433,100	08/29/2007	10/15/2036
191219-AY-0	COCA-COLA REFRESH USA NTS				1FE	7,080,741	127.1320	8,098,335	6,370,000	6,782,763		(34,401)			6.950	5.997	MN	56,569	455,455	12/18/2007	11/15/2026
191219-BC-7	COCA-COLA REFRESH USA DEB				1FE	12,904,553	143.5330	17,941,586	12,500,000	12,834,058		(10,475)			6.750	6.490	JJ	389,063	887,500	04/10/2007	01/15/2038
191219-BE-3	COCA-COLA REFRESH USA UNSEC'D DEBS			1	1FE	4,980,449	132.1870	6,212,774	4,700,000	4,874,698		(11,177)			6.750	6.268	MS	93,413	329,000	05/07/2004	09/15/2028
19122T-AB-5	COCA-COLA ENTERPRISES			1	2FE	34,463,054	105.7220	35,892,752	33,950,000	34,149,389		(53,090)			4.500	4.313	MS	509,250	1,527,750	05/23/2011	09/01/2021
19122T-AE-9	COCA-COLA ENTERPRISES			1	2FE	20,152,310	101.7770	20,228,129	19,875,000	20,035,472		(44,427)			3.250	2.997	FA	236,844	645,938	01/22/2016	08/19/2021
192108-BB-3	COEUR D'ALENE MINES CORP SERIES WI			1	3FE	1,000,000	98.7500	987,500	1,000,000	1,000,000					5.875	5.875	JD	4,896	29,538	09/13/2017	06/01/2024
195869-AP-7	COLONIAL PIPELINE CO SERIES 144A			1	1FE	14,958,900	104.0360	15,605,387	15,000,000	14,967,045		3,599			3.750	3.783	AO	140,625	562,500	09/16/2015	10/01/2025
196500-AA-0	COLORADO INTERSTATE GAS CO LLC SERIES 144A			1	2FE	17,142,987	99.8430	17,299,861	17,327,000	17,158,591		15,604			4.150	4.286	FA	271,649	717,073	01/12/2017	08/15/2026
20030N-AR-2	COMCAST CORP			1	1FE	10,632,400	100.5160	10,051,575	10,000,000	10,011,530		(92,611)			5.875	4.909	FA	221,944	587,500	02/11/2010	02/15/2018
20030N-AZ-4	COMCAST CORP			1	1FE	8,978,670	105.2630	9,473,670	9,000,000	8,996,047		2,455			5.700	5.731	JJ	256,500	513,000	06/15/2009	07/01/2019
20030N-BM-2	COMCAST CORP			1	1FE	2,146,730	106.8490	2,136,978	2,000,000	2,136,436		(6,130)			4.200	3.637	FA	31,733	84,000	04/11/2016	08/15/2034
20030N-BN-0	COMCAST CORP			1	1FE	16,964,770	102.6280	17,446,829	17,000,000	16,968,865		3,405			3.375	3.402	FA	216,750	573,750	02/01/2017	08/15/2025
20030N-BP-5	COMCAST CORP			1	1FE	15,416,187	109.3290	15,983,964	14,620,000	15,374,721		(29,494)			4.400	3.979	FA	243,017	643,280	01/26/2017	08/15/2035
20030N-BY-6	COMCAST CORP			1	1FE	8,634,550	102.0200	8,959,418	8,782,000	8,646,303		11,753			3.300	3.500	FA	120,753	161,808	01/26/2017	02/01/2027
20030N-BZ-3	COMCAST CORP			1	1FE	8,000,609	104.3510	8,364,764	8,016,000	8,000,770		161			4.000	4.011	FA	128,256		08/01/2017	08/15/2047
201723-AL-7	COMMERCIAL METALS CO			1	3FE	330,313	102.0000	336,600	330,000	330,297		(15)			5.375	5.359	JJ	8,376		06/29/2017	07/15/2027
20337Y-AA-5	COMMSCOPE TECH FINANCE L 144A			1	3FE	945,000	106.2500	1,004,063	945,000	945,000					6.000	6.000	JD	2,520	56,700	05/28/2015	06/15/2025
20338H-AB-9	COMMSCOPE TECH LLC SERIES 144A			1	3FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000					5.000	5.000	MS	14,722	25,278	03/02/2017	03/15/2027
20369E-AA-0	COMMUNITY HOSPITALS OF I			1	1FE	11,470,000	105.1770	12,063,770	11,470,000	11,470,000					4.237	4.237	MN	80,997	485,984	06/04/2015	05/01/2025
205887-AC-6	CONAGRA FOODS INC SUB NOTES				2FE	18,497,658	119.8150	19,886,908	16,598,000	17,117,972		(139,483)			9.750	8.608	MS	539,435	1,618,305	01/24/2001	03/01/2021
205887-AF-9	CONAGRA FOODS INC SR NTS				2FE	9,476,188	121.9760	10,245,963	8,400,000	9,009,732		(52,510)			7.125	6.035	AO	149,625	598,500	05/01/2008	10/01/2026
205887-AQ-5	CONAGRA FOODS INC				2FE	1,168,710	113.2360	1,132,358	1,000,000	1,097,523		(7,601)			6.700	5.384	FA	27,917	67,000	06/29/2005	08/01/2027
205887-AR-3	CONAGRA FOODS INC SR NTS			1	2FE	5,146,640	123.8930	6,194,666	5,000,000	5,100,548		(6,211)			7.000	6.734	AO	87,500	350,000	03/20/2008	10/01/2028
205887-AX-0	CONAGRA FOODS INC BONDS			1	2FE	26,495,370	138.2000	30,403,999	22,000,000	25,007,652		(156,343)			8.250	6.605	MS	534,417	1,815,000	06/29/2005	09/15/2030
206786-AA-3	CONDUENT FIN XEROX BUS SERIES 144A			1	4FE	1,233,400	116.7800	1,459,750	1,250,000	1,234,964		1,491			10.500	10.750	JD	5,833	134,167	11/22/2016	12/15/2024
20826F-AD-8	CONOCOPHILLIPS COMPANY			1	1FE	10,380,000	102.9550	10,295,454	10,000,000	10,274,923		(37,143)			3.350	2.891	MN	42,806	335,000	01/28/2015	11/15/2024
20826F-AG-1	CONOCOPHILLIPS COMPANY			1	1FE	11,958,600	102.9970	12,359,590	12,000,000	11,968,136		3,747			3.350	3.391	MN	51,367	402,000	05/13/2015	05/15/2025
209111-ED-1	CONS EDISON NY UNSEC'D DEBS SERIES 03-C			1	1FE	863,240	114.6330	1,146,333	1,000,000	899,639		3,819			5.100	6.113	JD	2,267	51,000	06/28/2004	06/15/2033
210371-AF-7	CONSTELLATION ENERGY GRP BONDS			1	2FE	10,900,049	131.5660	11,380,474	8,650,000	10,237,833		(70,737)			7.600	5.701	AO	164,350	657,400	06/30/2005	04/01/2032
212015-AH-4	CONTINENTAL RESOURCES			1	3FE	1,245,000	101.5000	1,263,675	1,245,000	1,245,000					5.000	4.999	MS	18,329	62,250	08/14/2012	09/15/2022
212015-AL-5	CONTINENTAL RESOURCES			1	3FE	1,530,108	102.0000	1,652,400	1,620,000	1,546,043		11,130			4.500	5.504	AO	15,390	66,150	05/05/2017	04/15/2023
212015-AN-1	CONTINENTAL RESOURCES SERIES WI			1	3FE	1,317,510	98.8750	1,483,125	1,500,000	1,347,425		19,201			3.800	5.717	JD	4,750	57,000	05/27/2016	06/01/2024
212015-AR-2	CONTINENTAL RESOURCES SERIES 144A			1	3FE	379,550	98.7200	375,136	380,000	379,550					4.375	4.389	JJ	1,062		12/08/2017	01/15/2028
216871-AE-3	COOPER US INC			1	2FE	9,971,600	103.4410	10,344,111	10,000,000	9,990,484		2,983			3.875	3.909	JD	17,222	387,500	12/02/2010	12/15/2020
217204-A*-7	COPART, INC. PRIVATE PLACEMENT				2	10,900,000	104.1510	11,352,426	10,900,000	10,900,000					4.070	4.070	MJSD	34,505	443,630	11/21/2014	12/03/2024
217204-B*-6	COPART, INC. PRIVATE PLACEMENT			1	2	11,200,000	103.3360	11,573,598	11,200,000	11,200,000					4.350	4.350	MJSD	37,893	487,200	11/21/2014	12/03/2029
219350-AS-4	CORNING INC			1	2FE	19,727,981	105.6040	18,380,420	17,405,000	17,821,219		(287,432)			6.625	4.799	MN	147,338	1,153,081	05/19/2010	05/15/2019
219350-AU-9	CORNING INC			1	2FE	17,580,630	104.4110	17,749,877	17,000,000	17,183,087		(65,561)			4.250	3.813	FA	272,944	722,500	03/26/2012	08/15/2020
219350-AZ-8	CORNING INC			1	2FE	25,960,120	103.0900	26,803,430	26,000,000	25,974,806		3,774			3.700	3.719	MN	122,922	962,000	11/20/2013	11/15/2023
219350-BB-0	CORNING INC			1	2FE	11,971,920	100.4250	12,050,994	12,000,000	11,981,884		3,831			2.900	2.937	MN	44,467	348,000	05/05/2015	05/15/2022
22100*-AA-1	CORVIAS CAMPUS LIVING PRIVATE PLACEMENT			4	2FE	14,300,000	102.0770	14,596,997	14,300,000	14,300,000					5.300	5.299	JJ	378,950	757,900	05/05/2015	07/01/2050
22282E-AG-7	COVANTA HOLDING CORP			1	4FE	750,000	99.8750	749,063	750,000	750,000					5.875	5.875	JJ	22,031	12,852	03/02/2017	07/01/2025
224044-AG-2	COX COMMUNICATIONS INC				2FE	21,888,305	122.9000	26,730,733	21,750,000	21,805,106		(6,042)			7.625	7.577	JD	73,708	1,658,438	07/07/2000	06/15/2025
224044-CA-3	COX COMMUNICATIONS INC SERIES 144A			1	2FE	44,260,100	98.5780	44,360,161	45,000,000	44,537,769		74,874			2.950	3.153	JD	3,687	1,327,500	04/23/2014	06/30/2023
224044-CH-8	COX COMMUNICATIONS INC SERIES 144A			1	2FE	21,102,505	98.4880	20,841,141	21,161,000	21,104,929		2,424			3.150	3.195	FA	266,629		10/02/2017	08/15/2024
224044-CJ-4	COX COMMUNICATIONS INC SERIES 144A			1	2FE	5,270,459	98.6350	5,213,852	5,286,000	5,270,989		529			3.500	3.535	FA	74,004		08/29/2017	08/15/2027
226373-AL-2	CRESTWOOD MIDSTREAM PART SERIES WI			1	4FE	1,275,000	103.9200	1,324,980	1,275,000	1,275,000					6.250	6.250	AO	19,922	79,688	07/13/2016	04/01/2023
228227-BD-5	CROWN CASTLE INTL CORP			1	2FE	10,575,020	109.4950	10,556,369	9,641,000	10,466,447		(108,573)			5.250	3.387	JJ	233,393	253,076	04/04/2017	01/15/2023
22822R-BB-5	CROWN CASTLE TOWERS LLC SERIES 144A			1	1FE	28,397,954	101.0030	28,194,987	27,915,000	28,306,107		(89,150)			3.222	2.802	MON	39,974	744,046	07/18/2017	05/15/2022
22822V-AE-1	CROWN CASTLE INTL CORP			1	2FE	11,660,201	102.2430	11,956,254	11,694,000	11,663,164		2,963			4.000	4.035	MS	155,920	271,561	02/02/2017	03/01/2027
23062P-AE-1	CUMBERLAND FARMS SERIES 144A			1	4FE	1,000,000	106.0000	1,060,000	1,000,000	1,000,000					6.750	6.750	MN	11,250	35,625	04/18/2017	05/01/2025
23311V-AF-4	DCP MIDSTREAM OPERATING			1	3FE	928,810	99.2500	1,156,263	1,165,000	933,479		2,836			5.600	7.310	AO	16,310	65,240	06/21/2016	04/01/2044
23314#-AN-9	Dulles Discovery IV DCT Industrial			1	2	10,000,000	101.1750	10,117,530	10,000,000	10,000,000					3.750	3.750	FA	148,958	375,000	05/27/2016	08/08/2024
23314#-AP-4	Dulles Discovery IV DCT Industrial			1	2	4,400,000	101.0250	4,445,118	4,400,000	4,400,000					3.920	3.920	FA	68,513	172,480	05/27/2016	08/08/2026
23317*-AC-4	Dulles Discovery IV				1	1,565,401	97.4830	1,526,005	1,565,401	1,565,401					3.550	3.550	MON	4,014	43,564	12/05/2017	08/05/2033
23317*-AD-2	Dulles Discovery IV				1FE	2,617,184	116.2340	3,042,057	2,617,184	2,617,184					5.680	5.680	MON	10,736	115,686	12/05/2017	08/05/2033

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 Des.	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
233331-AJ-6	DTE ENERGY COMPANY BASIC			1	2FE	24,965,508	129.4630	29,517,543	22,800,000	24,368,418		(63,321)			6.375	5.694	AO	306,850	1,453,500	02/08/2005	04/15/2033
233331-AS-6	DTE ENERGY COMPANY C			1	2FE	33,521,909	102.2780	34,160,757	33,400,000	33,489,647		(12,159)			3.500	3.452	JD	97,417	1,169,000	02/01/2017	06/01/2024
233331-AT-4	DTE ENERGY COMPANY			1	2FE	4,994,100	99.8440	4,992,192	5,000,000	4,997,671		1,175			2.400	2.425	JD	10,000	120,000	11/17/2014	12/01/2019
23371D-AA-2	DAE FUNDING LLC SERIES 144A			1	3FE	685,000	98.2500	673,013	685,000	685,000					4.500	4.500	FA	12,587		07/21/2017	08/01/2022
23371D-AB-0	DAE FUNDING LLC SERIES 144A			1	3FE	695,000	98.7500	686,313	695,000	695,000					5.000	5.000	FA	14,190		07/21/2017	08/01/2024
233851-AR-5	DAIMLER FINANCE NA LLC SERIES 144A			1	1FE	3,909,120	100.1830	4,007,323	4,000,000	3,973,784		16,021			2.250	2.676	JJ	37,750	90,000	10/11/2013	07/31/2019
233851-BA-1	DAIMLER FINANCE NA LLC SERIES 144A			1	1FE	52,041,270	100.2110	52,109,723	52,000,000	52,005,237		(8,805)			2.375	2.358	FA	514,583	1,235,000	09/30/2013	08/01/2018
233851-BE-3	DAIMLER FINANCE NA LLC SERIES 144A			1	1FE	24,952,750	100.8140	25,203,483	25,000,000	24,977,302		6,703			2.875	2.905	MS	221,615	718,750	03/03/2014	03/10/2021
233851-CA-0	DAIMLER FINANCE NA LLC SERIES 144A			1	1FE	15,868,995	100.4830	15,976,794	15,900,000	15,883,418		6,098			2.700	2.742	FA	176,490	429,300	07/28/2015	08/03/2020
233851-CH-5	DAIMLER FINANCE NA LLC SERIES 144A			1	1FE	19,827,020	97.8280	19,565,549	20,000,000	19,867,280		35,738			2.000	2.197	JJ	194,444	400,000	11/17/2016	07/06/2021
233851-CK-8	DAIMLER FINANCE NA LLC SERIES 144A			1	1FE	2,453,025	98.2060	2,455,141	2,500,000	2,462,991		9,117			2.200	2.609	AO	9,319	55,000	11/22/2016	10/30/2021
235825-AD-8	DANA HOLDING CORP			1	3FE	695,000	104.2500	724,538	695,000	695,000					6.000	6.000	MS	12,278	41,700	07/30/2013	09/15/2023
237266-AG-6	DARLING INGREDIENTS IN			1	3FE	712,000	102.6250	730,690	712,000	712,000					5.375	5.375	JJ	17,647	38,270	09/09/2014	01/15/2022
23918K-AR-9	DAVITA INC			1	4FE	740,250	99.9700	749,775	750,000	740,411		161			5.000	5.212	MN	6,250		11/07/2017	05/01/2025
239753-BC-9	DAYTON-HUDSON DEBS				1FE	11,608,375	117.5510	13,518,365	11,500,000	11,519,957		(7,210)			9.875	9.792	JJ	567,813	1,135,625	10/11/1991	07/01/2020
239753-BM-7	DAYTON-HUDSON DEBS				1FE	10,182,880	122.1050	12,210,496	10,000,000	10,061,534		(11,179)			8.800	8.628	MN	112,444	880,000	11/03/1992	05/15/2022
239753-DL-7	DAYTON-HUDSON UNSEC'D DEB				1FE	524,350	125.3130	626,565	500,000	514,498		(941)			6.650	6.271	FA	13,854	33,250	11/07/2001	08/01/2028
244199-AU-9	DEERE & COMPANY DEBS				1FE	54,715	121.3430	52,177	43,000	46,818		(817)			8.500	5.983	JJ	1,746	3,655	04/20/2004	01/09/2022
244199-BE-4	DEERE & COMPANY			2	1FE	17,156,312	100.1100	17,218,984	17,200,000	17,179,217		4,364			2.600	2.629	JD	28,571	447,200	06/05/2012	06/08/2022
244199-BF-1	DEERE & COMPANY			2	1FE	14,269,863	108.2120	16,134,346	14,910,000	14,297,542		14,217			3.900	4.170	JD	35,536	581,490	01/20/2016	06/09/2042
24422E-QR-3	JOHN DEERE CAPITAL CORP MTN			1	1FE	5,327,000	100.9180	5,045,902	5,000,000	5,011,449		(44,318)			5.350	4.424	AO	65,389	267,500	09/03/2009	04/03/2018
24422E-QV-4	JOHN DEERE CAPITAL CORP MTN			1	1FE	11,819,208	102.6340	12,059,470	11,750,000	11,756,526		(9,001)			5.750	5.667	MS	212,071	675,625	04/24/2009	09/10/2018
24422E-RH-4	JOHN DEERE CAPITAL CORP SERIES MTN			1	1FE	10,242,900	102.4980	10,249,813	10,000,000	10,104,390		(25,760)			3.150	2.857	AO	66,500	315,000	03/29/2012	10/15/2021
24422E-TC-3	JOHN DEERE CAPITAL CORP JOHN DEERE CAPITAL CORP			1	1FE	15,995,010	103.3990	16,543,846	16,000,000	15,996,011		443			3.400	3.404	MS	166,222	544,000	09/08/2015	09/11/2025
250847-DU-1	DETROIT EDISON CO FMB			1	1FE	827,200	132.0240	1,056,192	800,000	819,294		(786)			6.350	6.100	AO	10,724	50,800	04/02/2003	10/15/2032
25272K-AW-3	DELL INT LLC / EMC CORP SERIES 144A			1	3FE	2,000,000	109.4860	2,189,729	2,000,000	2,000,000					7.125	7.125	JD	6,333	142,500	06/08/2016	06/15/2024
253651-AC-7	DIEBOLD NIXDORF SERIES 144A			1	4FE	1,600,000	106.2500	1,700,000	1,600,000	1,600,000					8.500	8.500	AO	28,711	136,000	11/17/2016	04/15/2024
25389J-AJ-5	DIGITAL REALTY TRUST LP			1	2FE	14,496,417	107.2830	14,379,118	13,403,000	14,226,176		(262,408)			5.250	3.059	MS	207,188	703,658	12/16/2016	03/15/2021
25389J-AK-2	DIGITAL REALTY TRUST LP			1	2FE	4,824,135	103.0530	4,750,740	4,610,000	4,811,634		(12,501)			3.625	2.589	AO	41,778	83,556	09/13/2017	10/01/2022
25389J-AR-7	DIGITAL REALTY TRUST LP			1	2FE	24,117,595	100.7280	23,976,222	23,803,000	24,113,580		(4,014)			3.700	3.536	FA	352,284		11/09/2017	08/15/2027
25389J-AS-5	DIGITAL REALTY TRUST LP			1	2FE	3,496,551	99.1210	3,468,249	3,499,000	3,496,709		158			2.750	2.764	FA	38,489		08/02/2017	02/01/2023
254010-AA-9	DIGNITY HEALTH			1	1FE	7,228,025	100.5080	7,467,743	7,430,000	7,302,255		23,863			3.125	3.515	MN	38,698	232,188	10/07/2014	11/01/2022
254010-AC-5	DIGNITY HEALTH			1	1FE	2,820,000	99.8790	2,816,601	2,820,000	2,820,000					2.637	2.637	MN	12,394	74,363	10/07/2014	11/01/2019
254010-AD-3	DIGNITY HEALTH			1	1FE	10,701,763	103.2470	10,959,643	10,615,000	10,677,403		(7,918)			3.812	3.714	MN	67,441	404,644	10/10/2014	11/01/2024
25466A-AD-3	DISCOVER BANK				2FE	15,742,200	105.0120	15,751,824	15,000,000	15,654,227		(87,973)			4.200	3.340	FA	250,250	315,000	02/23/2017	08/08/2023
25466A-AE-1	DISCOVER BANK				2FE	10,403,200	104.2950	10,429,469	10,000,000	10,371,462		(31,738)			4.250	3.720	MS	127,500	425,000	02/28/2017	03/13/2026
254687-AH-9	THE WALT DISNEY CO MTN			2	1FE	10,467,725	121.0640	13,135,498	10,850,000	10,468,204		44			7.550	7.826	JJ	377,731	819,175	01/06/1995	07/15/2093
25468P-CK-0	WALT DISNEY COMPANY/THE			1	1FE	28,970,780	103.9280	30,139,021	29,000,000	28,995,614		3,440			5.500	5.513	MS	469,639	1,595,000	04/02/2009	03/15/2019
25468P-CR-5	WALT DISNEY COMPANY/THE SERIES E			1	1FE	1,031,850	107.6590	1,076,593	1,000,000	1,030,518		(759)			4.125	3.927	JD	3,438	41,250	02/22/2016	12/01/2041
25468P-CX-2	WALT DISNEY COMPANY/THE SERIES MTN			1	1FE	3,951,338	100.9800	4,121,010	4,081,000	3,955,961		2,638			3.700	3.893	JD	12,583	117,864	06/13/2017	12/01/2042
25468P-DF-0	WALT DISNEY COMPANY/THE			1	1FE	5,130,050	101.8930	5,094,672	5,000,000	5,126,783		(3,267)			3.150	2.782	MS	45,500		10/10/2017	09/17/2025
25468P-DV-5	WALT DISNEY COMPANY/THE SERIES MTN			1	1FE	7,009,503	99.5100	6,971,640	7,006,000	7,009,442		(61)			2.950	2.944	JD	9,186	108,505	06/20/2017	06/15/2027
254709-AM-0	DISCOVER FINANCIAL SERVICES			2	2FE	9,991,100	102.4330	10,243,314	10,000,000	9,991,757		657			4.100	4.111	FA	161,722	205,000	02/06/2017	02/09/2027
25470D-AA-7	DISCOVERY COMMUNICATIONS			1	2FE	5,923,250	104.8960	5,244,801	5,000,000	5,218,530		(129,849)			5.625	2.848	FA	106,250	281,250	03/07/2012	08/15/2019
25470D-AC-3	DISCOVERY COMMUNICATIONS			1	2FE	27,006,700	105.1260	24,704,529	23,500,000	24,614,152		(438,531)			5.050	3.000	JD	98,896	1,186,750	02/16/2012	06/01/2020
25470D-AE-9	DISCOVERY COMMUNICATIONS			1	2FE	5,459,800	104.6190	5,230,951	5,000,000	5,189,619		(51,137)			4.375	3.206	JD	9,722	218,750	04/19/2012	06/15/2021
25470D-AF-6	DISCOVERY COMMUNICATIONS			1	2FE	36,846,740	100.7320	37,270,884	37,000,000	36,926,659		15,335			3.300	3.349	MN	156,017	1,221,000	05/11/2012	05/15/2022
25470X-AE-5	DISH DBS CORP			1	3FE	1,869,388	105.0000	1,942,500	1,850,000	1,874,383		(111)			6.750	6.307	JD	10,406	104,625	10/27/2017	06/01/2021
25470X-AJ-4	DISH DBS CORP			1	3FE	726,563	100.5000	753,750	750,000	731,791		3,350			5.875	6.501	JJ	20,318	44,063	06/01/2016	07/15/2022
25470X-AL-9	DISH DBS CORP			1	3FE	917,500	94.5000	945,000	1,000,000	933,649		10,411			5.000	6.525	MS	14,722	50,000	06/03/2016	03/15/2023
25470X-AW-5	DISH DBS CORP SERIES WI			1	3FE	3,383,799	97.3750	3,135,475	3,220,000	3,368,902		(14,897)			5.875	5.069	MN	24,172	189,175	03/08/2017	11/15/2024
25470X-AY-1	DISH DBS CORP SERIES WI			1	3FE	2,247,106	105.1250	2,354,800	2,240,000	2,246,598		(507)			7.750	7.702	JJ	86,800	182,280	10/03/2016	07/01/2026
256677-AC-9	DOLLAR GENERAL CORP			1	2FE	5,008,750	101.3490	5,067,428	5,000,000	5,007,729		(1,021)			3.250	3.215	AO	34,306	162,500	03/31/2017	04/15/2023
256677-AD-7	DOLLAR GENERAL CORP			1	2FE	7,126,656	105.8550	7,092,280	6,700,000	7,120,030		(6,626)			4.150	3.212	MN	46,342		11/09/2017	11/01/2025
256677-AE-5	DOLLAR GENERAL CORP			1	2FE	49,926,932	104.2910	51,048,247	48,948,000	49,904,970		(21,962)			3.875	3.618	AO	400,422	631,698	11/09/2017	04/15/2027
257469-AG-1	DOMINION RESOURCES INC BASIC			1	2FE	7,488,584	125.1250	8,508,507	6,800,000	7,299,641		(20,204)			6.750	5.999	JD	20,400	459,000	01/14/2005	12/15/2032
25746U-BE-8	DOMINION ENERGY INC			1	2FE	6,204,950	102.0630	5,103,165	5,000,000	5,092,372		(200,561)			6.400	2.278	JD	14,222	320,000	02/17/2012	06/15/2018

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 Des.	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
25746U-BL-2	DOMINION ENERGY INC			1	2FE	11,445,700	105.5930	10,559,275	10,000,000	10,565,911		(167,432)			4.450	2.596	MS	131,028	445,000	06/04/2012	03/15/2021
25746U-BP-3	DOMINION ENERGY INC B			1	2FE	26,445,319	99.1410	27,139,958	27,375,000	26,890,861		90,783			2.750	3.147	MS	221,661	752,813	09/20/2016	09/15/2022
25746U-CE-7	DOMINION ENERGY INC			1	2FE	8,218,931	104.3610	8,417,768	8,066,000	8,205,456		(13,476)			3.900	3.635	AO	78,644	314,574	02/15/2017	10/01/2025
260003-AC-2	DOVER CORP BASIC				2FE	12,016,200	127.9770	12,797,747	10,000,000	11,425,599		(102,846)			6.650	4.887	JD	55,417	665,000	06/14/2011	06/01/2028
260543-BA-0	DOW CHEMICAL CO/THE DEBS				2FE	5,390,865	118.4530	5,330,368	4,500,000	4,755,273		(67,827)			9.000	7.015	AO	101,250	405,000	10/14/2003	04/01/2021
260543-BJ-1	DOW CHEMICAL CO/THE DEB				2FE	6,265,350	133.3610	6,668,060	5,000,000	5,943,630		(56,453)			7.375	5.217	MN	61,458	368,750	06/08/2011	11/01/2029
260543-BV-4	DOW CHEMICAL CO/THE BASIC			1	2FE	32,638,060	101.3190	34,043,050	33,600,000	33,548,245		133,333			5.700	6.130	MN	244,720	1,915,200	12/02/2008	05/15/2018
260543-CC-5	DOW CHEMICAL CO/THE			1	2FE	26,137,895	104.4370	26,370,405	25,250,000	25,667,100		(157,537)			4.250	3.557	MN	137,122	1,073,125	09/11/2014	11/15/2020
260543-CF-8	DOW CHEMICAL CO/THE			1	2FE	3,174,180	104.8530	3,145,595	3,000,000	3,091,759		(23,503)			4.125	3.224	MN	15,813	123,750	04/30/2014	11/15/2021
260543-CH-4	DOW CHEMICAL CO/THE			1	2FE	7,481,280	100.5300	8,042,404	8,000,000	7,705,165		54,086			3.000	3.837	MN	30,667	240,000	08/01/2013	11/15/2022
263534-BG-3	DUPONT EI DE NEMOURS DEBS			1	1FE	9,955,000	126.2080	12,620,790	10,000,000	9,974,507		1,751			6.500	6.535	JJ	299,722	650,000	10/10/2001	01/15/2028
263534-BT-5	DUPONT EI DE NEMOURS BASIC			1	1FE	26,038,730	102.1210	24,815,307	24,300,000	24,438,861		(250,453)			6.000	4.910	JJ	672,300	1,458,000	02/01/2011	07/15/2018
263534-CB-3	DUPONT EI DE NEMOURS			1	1FE	19,754,400	103.3470	20,669,379	20,000,000	19,912,401		26,717			3.625	3.779	JJ	334,306	725,000	06/24/2011	01/15/2021
263534-CE-7	DUPONT EI DE NEMOURS			1	1FE	9,879,111	105.2420	10,418,968	9,900,000	9,892,268		2,176			4.250	4.276	AO	105,188	420,750	03/22/2011	04/01/2021
26439R-AK-2	DUKE CAPITAL CORP SR UNSEC'D NTS			1	2FE	3,811,360	122.2390	4,889,549	4,000,000	3,862,974		5,484			6.750	7.139	FA	102,000	270,000	09/26/2003	02/15/2032
26441C-AD-7	DUKE ENERGY CORP			1	2FE	41,661,911	104.4980	40,623,706	38,875,000	39,519,371		(360,192)			5.050	4.030	MS	578,050	1,963,188	08/02/2011	09/15/2019
26441C-AF-2	DUKE ENERGY CORP			1	2FE	14,993,350	103.2030	15,480,477	15,000,000	14,997,392		648			3.550	3.555	MS	156,792	532,500	08/22/2011	09/15/2021
26441C-AP-0	DUKE ENERGY CORP			1	2FE	9,974,864	115.5690	10,865,757	9,402,000	9,966,910		(7,954)			4.800	4.420	JD	20,058	451,296	03/02/2017	12/15/2045
26442U-AC-8	DUKE ENERGY PROGRESS INC			1	1FE	14,961,750	102.1360	15,320,437	15,000,000	14,963,131		1,007			3.700	3.714	AO	117,167	599,708	09/13/2016	10/15/2046
26817C-AC-5	DYNCORP INTERNTL INC			2	5FE	881,853	105.7500	1,186,200	1,121,702	946,125		41,706			11.875	19.128	JJ	66,601	131,719	07/01/2017	11/30/2020
26817R-AB-4	DYNEGY INC SERIES WI			1	4FE	866,250	101.2500	1,012,500	1,000,000	889,557		15,516			5.875	8.460	JD	4,896	58,750	06/16/2016	06/01/2023
26817R-AS-7	DYNEGY INC SERIES 144A			1	4FE	2,500,000	108.2500	2,706,250	2,500,000	2,500,000					8.000	8.000	JJ	92,222	152,222	10/05/2016	01/15/2025
26875P-AK-7	EOG RESOURCES INC			1	2FE	5,490,996	98.8530	5,501,152	5,565,000	5,498,349		7,353			2.625	2.874	MS	43,013	32,813	09/21/2017	03/15/2023
26875P-AM-3	EOG RESOURCES INC			1	2FE	9,227,612	99.6280	9,224,588	9,259,000	9,227,847		235			3.150	3.202	AO	72,915		12/12/2017	04/01/2025
26875P-AN-1	EOG RESOURCES INC			1	2FE	4,194,238	102.0670	4,214,365	4,129,000	4,194,062		(176)			3.900	3.772	AO	40,258		11/30/2017	04/01/2035
26875P-AP-6	EOG RESOURCES INC			1	2FE	9,923,962	106.4300	10,004,417	9,400,000	9,888,225		(35,737)			4.150	3.386	JJ	179,879	195,050	04/27/2017	01/15/2026
26882P-AR-3	ERAC USA FINANCE LLC NOTES SERIES 144A			1	2FE	18,630,030	126.2210	23,350,881	18,500,000	18,599,551		(3,335)			6.700	6.645	JD	103,292	1,239,500	08/03/2004	06/01/2034
26884L-AA-7	EQT CORP			1	2FE	62,200,755	107.6960	62,429,487	57,968,000	58,780,744		(535,379)			8.125	7.061	JD	392,492	4,709,900	08/24/2011	06/01/2019
26884T-AA-0	ERAC USA FINANCE LLC SERIES 144A				2FE	19,408,114	106.7250	19,210,552	18,000,000	18,621,704		(208,883)			5.250	3.905	AO	236,250	945,000	02/01/2017	10/01/2020
26884T-AH-5	ERAC USA FINANCE LLC SERIES 144A			1	2FE	13,722,270	101.1190	14,156,713	14,000,000	13,834,690		30,908			3.300	3.569	AO	97,533	462,000	05/06/2014	10/15/2022
26884T-AK-8	ERAC USA FINANCE LLC SERIES 144A			1	2FE	5,016,420	100.4710	5,023,549	5,000,000	5,002,867		(3,373)			2.800	2.730	MN	23,333	140,000	10/09/2013	11/01/2018
26884T-AL-6	ERAC USA FINANCE LLC 144A			1	2FE	13,930,957	103.5920	14,278,021	13,783,000	13,895,918		(14,810)			3.850	3.709	MN	67,805	530,646	09/23/2015	11/15/2024
26884T-AP-7	ERAC USA FINANCE LLC SERIES 144A			1	2FE	19,912,800	102.2400	20,448,042	20,000,000	19,928,656		7,652			3.800	3.853	MN	126,667	760,000	11/12/2015	11/01/2025
277432-AB-6	EASTMAN CHEMICAL COMPANY DEBS				2FE	19,914,232	120.8780	25,020,520	20,699,000	20,358,945		39,341			7.250	7.579	JJ	691,979	1,500,678	02/03/2004	01/15/2024
278058-DH-2	EATON CORP			1	2FE	5,824,500	105.1950	5,259,726	5,000,000	5,130,311		(101,933)			6.950	4.716	MS	97,493	347,500	01/08/2010	03/20/2019
278062-AC-8	EATON CORP			1	2FE	39,689,940	100.2920	40,618,456	40,500,000	40,033,387		87,218			2.750	3.006	MN	182,531	1,113,750	11/07/2013	11/02/2022
278062-AE-4	EATON CORP			1	2FE	8,637,694	104.1290	9,027,963	8,670,000	8,642,555		494			4.150	4.169	MN	58,968	359,805	05/23/2016	11/02/2042
278865-AL-4	ECOLAB INC			1	2FE	22,944,124	106.4410	22,578,243	21,212,000	22,022,520		(190,141)			4.350	3.305	JD	58,952	922,722	09/26/2013	12/08/2021
278865-B#-6	ECOLAB INC PRIVATE PLACEMENT				2	23,000,000	101.3910	23,319,861	23,000,000	23,000,000					3.690	3.690	MN	94,300	848,700	10/07/2011	11/21/2018
283677-AW-2	EL PASO ELECTRIC CO BASIC			1	2FE	50,729,130	120.7590	60,379,620	50,000,000	50,560,979		(18,453)			6.000	5.895	MN	383,333	3,000,000	06/29/2005	05/15/2035
283695-AZ-7	EL PASO NATURAL GAS DEBS				2FE	18,535,050	119.6930	21,544,697	18,000,000	18,163,265		(33,473)			8.625	8.353	JJ	715,875	1,552,500	03/27/1996	01/15/2022
28470R-AF-9	ELDORADO RESORTS INC			1	4FE	1,656,653	104.5000	1,672,000	1,600,000	1,652,935		(3,718)			6.000	5.267	AO	24,000	48,533	07/25/2017	04/01/2025
28501*-AS-4	ELECTRIC TRANSMISSION TEXAS PRIVATE PLACEMENT				2	10,000,000	99.7110	9,971,130	10,000,000	10,000,000					2.500	2.500	JD	12,500	250,000	05/24/2013	06/13/2019
291011-BA-1	EMERSON ELECTRIC CO			1	1FE	4,952,750	103.4090	5,170,449	5,000,000	4,992,509		5,506			5.000	5.122	AO	52,778	250,000	04/14/2009	04/15/2019
29260F-AD-2	ENDEAVOR ENERGY RESOURCE SERIES 144A			1	4FE	1,000,000	101.7500	1,017,500	1,000,000	1,000,000					5.500	5.500	JJ	3,667		11/28/2017	01/30/2026
29265A-AR-7	ENERGEN CORP MTN SERIES A				4FE	10,000,000	97.2500	9,725,000	10,000,000	10,000,000					7.350	7.351	AO	183,750	735,000	07/24/1997	07/28/2027
29266M-AE-9	ENERGY EAST CORP UNSEC'D NTS			1	2FE	2,724,084	126.6770	3,280,940	2,590,000	2,689,653		(3,617)			6.750	6.359	MS	51,476	174,825	12/30/2003	09/15/2033
29271L-AA-2	ENDO FINANCE CO SERIES 144A			1	5FE	700,000	83.2500	582,750	700,000	700,000					5.750	5.750	JJ	18,560	40,250	12/11/2013	01/15/2022
29273R-BB-4	ENERGY TRANSFER PARTNERS			1	2FE	10,387,831	115.5220	11,552,205	10,000,000	10,261,448		(34,926)			7.600	7.048	FA	316,667	760,000	12/13/2013	02/01/2024
29273R-BC-2	ENERGY TRANSFER PARTNERS			1	2FE	10,591,773	130.3070	13,030,750	10,000,000	10,498,738		(25,903)			8.250	7.597	MN	105,417	825,000	12/13/2013	11/15/2029
29273R-BD-0	ENERGY TRANSFER PARTNERS			1	2FE	13,362,657	99.9250	13,392,979	13,403,000	13,366,546		3,889			4.050	4.094	MS	159,831	542,822	02/22/2017	03/15/2025
29273V-AC-4	ENERGY TRANSFER EQUITY			1	3FE	500,000	110.0000	550,000	500,000	500,000					7.500	7.500	AO	7,917	37,500	09/15/2010	10/15/2020
29273V-AD-2	ENERGY TRANSFER EQUITY			1	3FE	948,750	105.2500	1,052,500	1,000,000	957,147		5,583			5.875	6.751	JJ	27,090	58,750	06/21/2016	01/15/2024
29273V-AF-7	ENERGY TRANSFER EQUITY			1	3FE	2,182,800	102.0000	2,550,000	2,500,000	2,214,752		20,601			5.500	7.189	JD	11,458	137,500	05/31/2016	06/01/2027
29355X-AD-9	ENPRO INDUSTRIES INC			1	4FE	562,876	104.1250	590,389	567,000	564,176		506			5.875	5.998	MS	9,808	33,311	06/11/2015	09/15/2022
293562-AD-6	ENRON OIL AND GAS NTS				2FE	2,795,266	119.6640	3,673,698	3,070,000	2,901,824		10,650			6.650	7.423	AO	51,039	204,155	06/18/2001	04/01/2028
29362U-AB-0	ENTEGRIS INC SERIES 144A			1	3FE	2,495,488	101.5000	2,507,050	2,470,000	2,495,262		(225)			4.625	4.425	FA	16,184		12/14/2017	02/10/2026

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29379V-BA-0	ENTERPRISE PRODUCTS			1	2FE	18,999,582	108.8540	19,329,228	17,757,000	18,992,275		(7,307)			4.850	4.395	MS	253,580	270,460	11/03/2017	03/15/2044
29379V-BC-6	ENTERPRISE PRODUCTS			1	2FE	5,879,191	114.1070	6,045,372	5,298,000	5,874,483		(4,708)			5.100	4.402	FA	104,326	135,099	07/25/2017	02/15/2045
29379V-BE-2	ENTERPRISE PRODUCTS			1	2FE	19,880,518	103.1100	19,715,585	19,121,000	19,852,554		(27,963)			3.750	3.127	FA	270,881		10/04/2017	02/15/2025
29379V-BJ-1	ENTERPRISE PRODUCTS			1	2FE	10,459,400	110.1790	11,017,950	10,000,000	10,452,395		(7,005)			4.900	4.610	MN	62,611	490,000	01/10/2017	05/15/2046
29379V-BL-6	ENTERPRISE PRODUCTS			1	2FE	17,511,790	103.9370	17,675,481	17,006,000	17,485,451		(26,339)			3.950	3.575	FA	253,767	257,738	09/27/2017	02/15/2027
29444U-AR-7	EQUINIX INC			1	3FE	840,200	107.0000	872,050	815,000	839,224		(976)			5.375	4.822	MN	5,597	25,860	09/11/2017	05/15/2027
294549-AE-0	EQUITABLE RESOURCES INC				2FE	4,980,050	120.7560	6,037,803	5,000,000	4,989,228		862			7.750	7.785	JJ	178,681	387,500	07/23/1996	07/15/2026
30040W-AB-4	EVERSOURCE ENERGY			1	2FE	11,251,628	100.5460	11,311,475	11,250,000	11,251,379		(215)			3.350	3.348	MS	110,969	376,875	03/16/2016	03/15/2026
30049X-AA-5	EVOLUTION ESCROW ISSUER SERIES 144A			1	4FE	1,100,000	104.5000	1,149,500	1,100,000	1,100,000					7.500	7.500	MS	24,292	82,500	03/10/2015	03/15/2022
30161M-AL-7	EXELON GENERATION CO LLC			1	2FE	12,649,414	104.9350	12,741,247	12,142,000	12,569,532		(79,882)			4.250	3.346	JD	22,935	516,035	02/16/2017	06/15/2022
30161N-AN-1	EXELON CORPORATION SERIES WI			1	2FE	10,446,700	104.2130	10,421,340	10,000,000	10,440,695		(6,005)			3.950	3.257	JD	17,556	197,500	11/17/2017	06/15/2025
30190Q-AA-7	FBM FINANCE INC SERIES 144A			1	4FE	1,598,200	106.2500	1,673,438	1,575,000	1,590,938		(5,286)			8.250	7.815	FA	49,088	132,103	08/03/2016	08/15/2021
302182-AE-0	EXPRESS SCRIPTS INC			1	2FE	30,610,749	106.5450	30,999,278	29,095,000	29,375,235		(179,502)			7.250	6.542	JD	93,751	2,109,388	07/14/2009	06/15/2019
30219G-AE-8	EXPRESS SCRIPTS HOLDING EXPRESS SCRIPTS HOLDING			1	2FE	5,337,500	106.5430	5,327,144	5,000,000	5,220,845		(52,391)			4.750	3.519	MN	30,347	237,500	09/16/2015	11/15/2021
30219G-AF-5	EXPRESS SCRIPTS HOLDING			1	2FE	23,602,056	103.4860	24,008,695	23,200,000	23,403,571		(45,672)			3.900	3.666	FA	341,813	904,800	08/15/2013	02/15/2022
30219G-AK-4	EXPRESS SCRIPTS HOLDING			1	2FE	1,585,712	100.8850	1,614,152	1,600,000	1,590,135		1,335			3.500	3.608	JD	2,489	56,000	08/05/2014	06/15/2024
30219G-AQ-1	EXPRESS SCRIPTS HOLDING			1	2FE	10,567,817	99.3050	10,418,063	10,491,000	10,554,535		(10,804)			3.000	2.877	JJ	145,126	323,473	09/22/2016	07/15/2023
30227C-AB-3	EXTERRAN PARTNERS/EXLP			1	4FE	295,685	100.0000	300,000	300,000	297,842		583			6.000	6.248	AO	4,500	18,000	01/09/2014	04/01/2021
302508-AM-8	FMR CORP NOTES SERIES 144A			1	1FE	2,644,625	106.9590	2,673,976	2,500,000	2,519,547		(12,378)			7.490	6.915	JD	8,322	187,250	12/10/2001	06/15/2019
302508-AQ-9	FMR CORP BONDS SERIES 144A			1	1FE	24,660,460	136.2730	29,980,099	22,000,000	23,683,324		(96,568)			7.570	6.604	JD	74,018	1,665,400	09/26/2002	06/15/2029
30288*-AC-4	FREEPORT LNG				2FE	30,000,000	101.2720	30,381,540	30,000,000	30,000,000					4.280	4.280	JD	3,567	60,633	12/01/2017	06/30/2038
313309-AP-1	FEDERAL EXPRESS CORP DEBS				2FE	21,363,814	149.8120	32,127,209	21,445,000	21,364,484		(3)			7.600	7.628	JJ	814,910	1,629,820	05/12/2003	07/01/2097
31428X-AS-5	FEDEX CORP			1	2FE	10,203,970	99.9930	10,999,212	11,000,000	10,560,372		86,760			2.625	3.578	FA	120,313	288,750	10/22/2013	08/01/2022
31428X-AV-8	FEDEX CORP			1	2FE	9,973,000	99.5630	9,956,336	10,000,000	9,984,848		2,631			2.700	2.731	AO	57,000	270,000	04/08/2013	04/15/2023
31428X-AY-2	FEDEX CORP			1	2FE	47,774,650	106.3050	48,900,203	46,000,000	47,192,053		(174,631)			4.000	3.519	JJ	848,444	1,840,000	09/04/2014	01/15/2024
31428X-BC-9	FEDEX CORP			1	2FE	4,986,530	101.2740	5,063,711	5,000,000	4,987,903		1,373			3.200	3.238	FA	66,667	80,000	02/01/2017	02/01/2025
315292-AM-4	FERRELLGAS LP/FERRELLGAS			2	4FE	500,000	93.6250	468,125	500,000	500,000					6.500	6.500	MN	5,417	32,500	07/07/2011	05/01/2021
316773-AD-2	FIFTH THIRD BANCORP SUB NOTES				2FE	3,601,523	100.9740	3,736,054	3,700,000	3,694,962		11,676			4.500	4.836	JD	13,875	166,500	12/18/2007	06/01/2018
32008D-AB-2	Data Proc & Outs Svc SERIES 144A			1	4FE	2,223,042	103.5000	2,328,750	2,250,000	2,227,595		3,000			5.750	5.949	JJ	59,656	129,375	06/29/2016	01/15/2024
32055R-A@-6	FIRST INDUSTRIAL LP				2FE	3,000,000	98.9910	2,969,718	3,000,000	3,000,000					4.300	4.300	AO	25,442	66,000	01/27/2017	04/20/2027
33767B-AB-5	FIRSTENERGY TRANSMISSION 144A			1	2FE	36,601,832	105.4970	38,401,027	36,400,000	36,544,313		(17,828)			4.350	4.282	JJ	730,123	1,583,400	05/20/2014	01/15/2025
33767D-AA-3	FIRSTCASH INC SERIES 144A			1	3FE	1,250,000	104.2500	1,303,125	1,250,000	1,250,000					5.375	5.375	JD	5,599	33,780	05/18/2017	06/01/2024
340711-AG-5	FLORIDA GAS TRANSMISSION SERIES 144A			4	2FE	6,531,875	115.4520	7,273,471	6,300,000	6,417,232		(12,530)			9.190	8.815	MN	96,495	578,970	02/10/2003	11/01/2024
340711-AQ-3	FLORIDA GAS TRANSMISSION SERIES 144A			1	2FE	42,672,615	107.0770	43,366,363	40,500,000	40,892,881		(264,783)			7.900	7.143	MN	408,825	3,199,500	06/23/2009	05/15/2019
340711-AV-2	FLORIDA GAS TRANSMISSION SERIES 144A			1	2FE	5,001,250	103.5500	5,177,513	5,000,000	5,001,032		(198)			3.875	3.870	JJ	89,340	193,750	09/30/2015	07/15/2022
340711-AW-0	FLORIDA GAS TRANSMISSION SERIES 144A			1	2FE	67,643,630	106.8090	69,464,498	65,036,000	67,549,133		(91,640)			4.350	3.732	JJ	1,304,514	1,713,596	11/28/2017	07/15/2025
341081-FD-4	FLORIDA POWER & LIGHT CO			1	1FE	9,975,200	125.5320	12,553,183	10,000,000	9,977,487		492			5.250	5.267	FA	218,750	525,000	12/06/2010	02/01/2041
341081-FG-7	FLORIDA POWER & LIGHT CO			1	1FE	14,149,199	109.6460	14,539,032	13,260,000	14,114,305		(22,090)			4.050	3.644	JD	44,753	537,030	05/23/2016	06/01/2042
341081-FH-5	FLORIDA POWER & LIGHT CO			1	1FE	5,851,755	104.8500	5,866,375	5,595,000	5,851,402		(352)			3.800	3.519	JD	9,449	106,305	12/08/2017	12/15/2042
341081-FL-6	FLORIDA POWER & LIGHT CO			1	1FE	12,317,489	109.3420	13,082,820	11,965,000	12,311,992		(5,497)			4.050	3.873	AO	121,146	242,291	04/04/2017	10/01/2044
341100-AL-2	FL PWR CORP NOTES			1	1FE	5,927,400	123.2640	7,395,846	6,000,000	5,956,469		2,896			6.750	6.851	FA	168,750	405,000	08/08/2002	02/01/2028
344775-AC-5	FOOD LION INC DEBS			1	2FE	26,156,231	121.9100	33,555,632	27,525,000	26,673,221		55,991			8.050	8.532	AO	467,772	2,215,763	03/25/2002	04/15/2027
345397-VR-1	FORD MOTOR CREDIT CO LLC				2FE	17,363,100	108.5680	16,285,274	15,000,000	16,163,177		(354,161)			5.750	3.094	FA	359,375	862,500	06/18/2014	02/01/2021
345397-VU-4	FORD MOTOR CREDIT CO LLC				2FE	950,000	109.8110	1,043,201	950,000	950,000					5.875	5.875	FA	23,100	55,813	07/27/2011	08/02/2021
345397-WF-6	FORD MOTOR CREDIT CO LLC				2FE	5,110,250	104.8590	5,242,955	5,000,000	5,081,606		(15,495)			4.250	3.868	MS	59,618	212,500	02/09/2016	09/20/2022
345397-XA-6	FORD MOTOR CREDIT CO LLC				2FE	33,046,399	100.6160	33,042,322	32,840,000	32,964,927		(28,823)			3.219	3.117	JJ	505,068	1,057,120	02/06/2015	01/09/2022
345397-XF-5	FORD MOTOR CREDIT CO LLC				2FE	25,055,400	99.6790	24,919,700	25,000,000	25,025,572		(11,012)			2.459	2.412	MS	160,518	614,750	03/24/2015	03/27/2020
345397-XQ-1	FORD MOTOR CREDIT CO LLC				2FE	10,192,554	101.4000	10,342,768	10,200,000	10,195,876		1,272			3.200	3.214	JJ	150,507	326,400	11/04/2015	01/15/2021
345397-XZ-1	FORD MOTOR CREDIT CO LLC				2FE	15,068,400	99.4270	14,914,075	15,000,000	15,054,595		(9,333)			3.096	3.021	MN	73,530	464,400	06/28/2016	05/04/2023
345838-AE-6	FOREST LABORATORIES INC SERIES 144A			1	2FE	8,150,508	105.8530	7,833,113	7,400,000	7,799,407		(142,179)			4.875	2.901	FA	136,283	360,750	03/31/2015	02/15/2021
34959J-AF-5	FORTIVE CORPORATION SERIES 144A			1	2FE	43,988,808	99.1250	43,367,182	43,750,000	43,956,886		(31,922)			2.350	2.201	JD	45,694	514,063	06/20/2017	06/15/2021
34959J-AG-3	FORTIVE CORPORATION SERIES 144A			1	2FE	56,572,411	99.3290	55,648,950	56,025,000	56,542,709		(29,702)			3.150	3.021	JD	78,435	882,394	06/20/2017	06/15/2026
35640Y-AA-5	FREEDOM MORTGAGE CORP SERIES 144A			1	4FE	1,646,663	101.8750	1,650,375	1,620,000	1,646,114		(549)			8.125	7.718	MN	19,744		11/15/2017	11/15/2024
35671D-BL-8	FREEPORT-MCMORAN INC			1	3FE	1,882,500	101.6700	2,033,400	2,000,000	1,893,989		11,489			4.550	5.487	MN	11,881	91,000	02/02/2017	11/14/2024
361448-AQ-6	GATX CORP			1	2FE	10,487,824	102.8800	10,699,503	10,400,000	10,455,624		(9,465)			3.900	3.786	MS	102,527	405,600	06/02/2014	03/30/2023
361448-AT-0	GATX CORP			1	2FE	2,995,980	99.8090	2,994,284	3,000,000	2,998,758		762			2.500	2.527	JJ	31,458	75,000	02/27/2014	07/30/2019
361448-AV-5	GATX CORP			1	2FE	29,215,640	99.9750	28,942,652	28,950,000	29,067,921		(52,556)			2.600	2.405	MS	190,266	752,700	04/01/2015	03/30/2020

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 Des.	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
36155W-AH-9	GCI INC			2	4FE	2,086,625	101.7500	2,146,925	2,110,000	2,097,687		3,077			6.750	6.944	JD	11,869	147,912	01/17/2014	06/01/2021
36155W-AK-2	GCI INC			1	4FE	2,493,731	106.5000	2,662,500	2,500,000	2,495,327		479			6.875	6.908	AO	36,285	178,216	05/19/2015	04/15/2025
36164Y-AA-9	GCP APPLIED TECHNOLOGIES SERIES 144A			1	4FE	780,000	111.0000	865,800	780,000	780,000					9.500	9.500	FA	30,875	74,100	01/22/2016	02/01/2023
36186C-BY-8	ALLY FINANCIAL INC SERIES *				3FE	95,413	130.0000	104,000	80,000	95,001		(411)			8.000	5.987	MN	1,067	3,200	05/23/2017	11/01/2031
362320-AT-0	GTE CORP DEBS				2FE	6,973,200	119.4870	7,169,199	6,000,000	6,282,622		(61,862)			8.750	7.317	MN	87,500	525,000	10/24/1997	11/01/2021
364725-BE-0	GANNETT CO INC			1	3FE	1,948,471	104.7500	2,058,338	1,965,000	1,953,323		1,616			6.375	6.500	AO	26,446	125,269	10/16/2014	10/15/2023
366651-AB-3	GARTNER GROUP INC SERIES 144A			1	4FE	1,000,000	104.5000	1,045,000	1,000,000	1,000,000					5.125	5.125	AO	12,813	25,767	03/16/2017	04/01/2025
369300-AN-8	GENERAL CABLE CORP			1	4FE	614,426	103.6250	621,750	600,000	606,988		(2,306)			5.750	5.289	AO	8,625	34,500	07/17/2014	10/01/2022
369550-AR-9	GENERAL DYNAMICS CORP			1	1FE	5,308,000	104.9740	5,248,690	5,000,000	5,115,364		(32,760)			3.875	3.132	JJ	89,340	193,750	08/09/2011	07/15/2021
36959C-AA-6	GENERAL ELECTRIC CAP CORP SUB NOTES				1FE	10,569,615	143.0450	15,019,775	10,500,000	10,555,064		(1,701)			7.500	7.444	FA	284,375	787,500	04/29/2004	08/21/2035
369604-BF-9	GENERAL ELECTRIC CO			1	1FE	2,945,264	104.7600	2,933,281	2,800,000	2,936,459		(3,264)			4.125	3.819	AO	26,308	115,500	03/04/2015	10/09/2042
369662G-3P-7	GENERAL ELEC CAP CORP BASIC				1FE	51,354,550	129.3190	71,125,255	55,000,000	51,918,998		74,498			5.875	6.374	JJ	1,498,941	3,231,250	04/17/2008	01/14/2038
370334-BH-6	GENERAL MILLS INC			1	2FE	23,429,730	103.7740	22,830,363	22,000,000	22,221,445		(188,878)			5.650	4.717	FA	469,578	1,243,000	03/31/2011	02/15/2019
370334-BJ-2	GENERAL MILLS INC			1	2FE	4,933,150	119.0590	5,952,974	5,000,000	4,941,074		1,308			5.400	5.492	JD	12,000	270,000	12/17/2010	06/15/2040
370334-BM-5	GENERAL MILLS INC			1	2FE	7,967,120	101.9370	8,154,987	8,000,000	7,985,846		3,308			3.150	3.198	JD	11,200	252,000	11/17/2011	12/15/2021
37045X-AW-6	GENERAL MOTORS FINL CO			1	2FE	11,543,967	101.3330	11,501,309	11,350,000	11,498,442		(33,369)			3.450	3.109	AO	88,104	391,575	08/23/2016	04/10/2022
37045X-BM-7	GENERAL MOTORS FINL CO			1	2FE	20,222,650	100.9760	20,195,219	20,000,000	20,160,374		(44,127)			3.200	2.951	JJ	311,111	641,778	07/26/2016	07/06/2021
37185L-AH-5	GENESIS ENERGY LP			1	4FE	2,564,354	103.7500	2,697,500	2,600,000	2,574,888		4,504			6.750	7.000	FA	73,125	175,500	07/16/2015	08/01/2022
37247D-AM-8	GENWORTH FINANCIAL INC			1	4FE	141,894	100.6250	145,906	145,000	142,693		799			7.700	8.431	JD	496	11,165	02/13/2017	06/15/2020
37247D-AN-6	GENWORTH FINANCIAL INC			1	4FE	400,113	97.5000	414,375	425,000	405,078		4,966			7.200	8.954	FA	11,560	30,600	02/02/2017	02/15/2021
37247D-AP-1	GENWORTH FINANCIAL INC			1	4FE	352,851	97.7500	361,675	370,000	355,721		2,870			7.625	8.864	MS	7,602	28,213	03/06/2017	09/24/2021
372491-AA-8	GENWORTH HOLDINGS INC			1	4FE	635,238	85.2500	639,375	750,000	648,005		12,767			4.900	7.947	FA	13,883	30,258	02/13/2017	08/15/2023
372491-AB-6	GENWORTH HOLDINGS INC			1	4FE	90,725	85.0000	93,500	110,000	92,743		2,018			4.800	8.101	FA	1,995	5,040	02/13/2017	02/15/2024
372917-AS-3	GENZYME CORP			1	1FE	14,881,141	106.2200	15,933,026	15,000,000	14,964,404		13,296			5.000	5.104	JD	33,333	750,000	10/21/2010	06/15/2020
373298-BR-8	GEORGIA-PACIFIC GROUP NOTES			1	1FE	2,656,176	140.5630	4,097,406	2,915,000	2,736,452		8,374			7.750	8.582	MN	28,867	225,913	06/02/2000	11/15/2029
373334-KE-0	GEORGIA POWER CO			1	1FE	9,962,400	100.2700	10,027,030	10,000,000	9,968,468		3,278			3.250	3.294	AO	81,250	325,000	03/02/2016	04/01/2026
377316-AM-6	PH GLATFELTER CO			1	3FE	492,000	101.2500	498,150	492,000	492,000					5.375	5.375	AO	5,583	26,445	01/04/2013	10/15/2020
377372-AD-9	GLAXOSMITHKLINE CAP INC BASIC			1	1FE	32,889,518	101.3760	32,638,887	32,196,000	32,232,950		(98,066)			5.650	5.333	MN	232,437	1,819,074	03/09/2010	05/15/2018
377372-AE-7	GLAXOSMITHKLINE CAP INC GLAXOSMITHKLINE CAP INC			1	1FE	31,071,400	141.0730	42,321,818	30,000,000	30,918,623		(23,941)			6.375	6.105	MN	244,375	1,912,500	04/12/2010	05/15/2038
37954F-AB-0	GLOBAL PART/ GLP FINANCE			1	4FE	943,000	102.7500	968,933	943,000	943,000					6.250	6.250	JJ	27,177	58,938	04/20/2015	07/15/2022
37954F-AD-6	GLOBAL PART/ GLP FINANCE SERIES WI			1	4FE	732,013	102.7500	806,588	785,000	739,960		6,298			7.000	8.202	JD	2,442	54,950	10/21/2015	06/15/2023
382388-AL-0	GOODRICH CORPORATION BASIC UNSEC'D NTS				1FE	10,042,295	136.5990	15,708,913	11,500,000	10,268,698		23,508			7.000	8.082	AO	169,944	805,000	08/14/2001	04/15/2038
382388-AW-6	GOODRICH CORPORATION BASIC			1	1FE	21,417,037	104.7510	21,208,973	20,247,000	20,559,544		(135,772)			4.875	4.121	MS	329,014	987,041	03/28/2011	03/01/2020
382550-BF-7	GOODYEAR TIRE & RUBBER CO			1	3FE	520,794	103.1100	522,768	507,000	520,580		(213)			5.000	4.514	MN	2,183	9,175	12/06/2017	05/31/2026
382550-BG-5	GOODYEAR TIRE & RUBBER CO			1	3FE	1,810,643	102.3750	1,842,750	1,800,000	1,810,445		(197)			4.875	4.794	MS	25,837	38,824	12/06/2017	03/15/2027
384802-AC-8	WW GRAINGER INC			1	1FE	25,119,590	96.3750	24,093,851	25,000,000	25,116,330		(2,589)			3.750	3.722	MN	119,792	937,500	07/29/2016	05/15/2046
386088-AF-5	GRAND METROPOLITAN INV CORP				1FE	11,583,140	122.7250	12,272,496	10,000,000	10,563,062		(101,175)			8.000	6.573	MS	235,556	800,000	09/24/2003	09/15/2022
389375-AJ-5	GRAY TELEVISION INC SERIES 144A			1	4FE	2,124,758	102.5000	2,167,875	2,115,000	2,123,538		(1,046)			5.875	5.799	JJ	57,296	134,956	10/24/2016	07/15/2026
389375-AK-2	GRAY TELEVISION INC SERIES 144A			1	4FE	448,894	99.7500	448,875	450,000	449,050		123			5.125	5.162	AO	4,869	25,048	09/28/2016	10/15/2024
39121J-A*-1	GREAT RIVER ENRG PRIVATE PLACEMENT			4	1	7,702,326	105.8400	8,152,126	7,702,326	7,702,326					5.810	5.811	JJ	223,753	447,505	08/13/2009	07/01/2021
404030-AF-5	H&E EQUIPMENT SERVICES SERIES 144A			1	4FE	1,000,000	104.5000	1,045,000	1,000,000	1,000,000					5.625	5.625	MS	19,844		08/17/2017	09/01/2025
404119-BR-9	HCA INC			1	4FE	1,005,000	103.5000	1,035,000	1,000,000	1,004,321		(489)			5.375	5.301	FA	22,396	53,750	06/16/2016	02/01/2025
406248-AX-8	HALLMARK CARDS INC			1	2	23,900,000	105.4270	25,197,101	23,900,000	23,900,000					4.410	4.410	MN	149,315	526,995	02/10/2017	05/10/2027
41163G-AD-3	HARCOURT GEN INC				2FE	12,809,847	118.4460	12,436,802	10,500,000	11,397,110		(169,924)			8.875	6.611	JD	77,656	931,875	06/22/2011	06/01/2022
41163G-AF-8	HARCOURT GEN INC			1	2FE	5,596,450	121.6960	6,328,175	5,200,000	5,444,514		(17,931)			7.200	6.531	FA	156,000	374,400	05/22/2006	08/01/2027
413875-AE-5	HARRIS CORPORATION DEBS				2FE	9,950,300	119.6720	11,967,208	10,000,000	9,975,774		2,177			7.000	7.040	JJ	322,778	700,000	01/10/1996	01/15/2026
413875-AM-7	HARRIS CORPORATION			1	2FE	4,236,480	104.5960	4,183,860	4,000,000	4,105,985		(33,534)			4.400	3.449	JD	7,822	176,000	11/20/2013	12/15/2020
413875-AN-5	HARRIS CORPORATION			1	2FE	10,222,633	129.8780	13,007,266	10,015,000	10,216,193		(4,420)			6.150	5.984	JD	27,374	615,923	09/30/2015	12/15/2040
413875-AQ-8	HARRIS CORPORATION			1	2FE	9,911,900	100.4020	10,040,197	10,000,000	9,955,938		18,121			2.700	2.898	AO	48,000	270,000	07/09/2015	04/27/2020
413875-AR-6	HARRIS CORPORATION			1	2FE	54,732,099	103.6330	56,858,414	54,865,000	54,754,247		11,203			3.832	3.861	AO	373,765	2,102,427	07/10/2015	04/27/2025
416515-AP-9	HARTFORD FINANCIAL SVCS GRP			1	2FE	6,494,540	132.6650	8,623,231	6,500,000	6,495,152		89			6.100	6.106	AO	99,125	396,500	10/10/2006	10/01/2041
418056-AT-4	HASBRO INC			1	2FE	14,524,925	100.7110	14,603,062	14,500,000	14,512,400		(3,590)			3.150	3.122	MN	58,363	456,750	05/08/2014	05/15/2021
42280#-AF-6	HEICO Companies			1	2	2,300,000	100.1710	2,303,933	2,300,000	2,300,000					3.450	3.450	MN	9,698	79,350	08/26/2016	11/17/2023
42280#-AG-4	HEICO Companies				2	7,100,000	99.8680	7,090,614	7,100,000	7,100,000					3.720	3.720	MN	32,281	264,120	08/26/2016	11/17/2028
428040-CG-2	HERTZ CORP			1	4FE	1,722,188	101.0000	1,686,700	1,670,000	1,691,304		(20,158)			7.375	6.036	JJ	56,792	123,163	06/03/2016	01/15/2021
428040-CN-7	HERTZ CORP			1	4FE	2,206,438	96.5000	2,074,750	2,150,000	2,187,894		(12,260)			6.250	5.558	AO	28,368	134,375	06/09/2016	10/15/2022
428040-CS-6	HERTZ CORP SERIES 144A			1	4FE	1,299,137	90.2500	1,353,750	1,500,000	1,311,270		12,133			5.500	7.861	AO	17,417	56,757	05/31/2017	10/15/2024

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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 Des.	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
42806L-AB-7	HERC RENTALS INC SERIES 144A			1	4FE	1,278,000	109.7500	1,402,605	1,278,000	1,278,000					7.750	7.750	JD	8,254	99,045	06/30/2016	06/01/2024
428102-AA-5	HESS INF PART FIN CORP SERIES 144A			1	3FE	1,500,000	103.2500	1,548,750	1,500,000	1,500,000					5.625	5.625	FA	9,141		11/17/2017	02/15/2026
432833-AB-7	HILTON DOMESTIC OPER CO INC SERIES WI			1	3FE	963,684	101.0000	969,600	960,000	963,360		(324)			4.250	4.146	MS	13,600	20,400	08/11/2017	09/01/2024
432891-AH-2	HILTON WORLDWIDE FINANCE LLC /			1	3FE	1,520,000	102.7500	1,561,800	1,520,000	1,520,000					4.625	4.625	AO	17,575	38,079	08/11/2017	04/01/2025
432891-AK-5	HILTON WORLDWIDE FINANCE LLC / SERIES WI			1	3FE	935,000	104.6250	978,244	935,000	935,000					4.875	4.875	AO	11,395	24,690	08/11/2017	04/01/2027
435765-AG-7	HOLLY ENERGY PARTNERS LP SERIES 144A			1	4FE	1,500,000	104.2500	1,563,750	1,500,000	1,500,000					6.000	6.000	FA	37,500	93,000	07/13/2016	08/01/2024
436440-AK-7	HOLOGIC INC SERIES 144A			1	3FE	565,000	101.5000	573,475	565,000	565,000					4.375	4.375	AO	5,562		10/04/2017	10/15/2025
437076-AT-9	HOME DEPOT INC			1	1FE	14,053,710	104.6270	14,647,770	14,000,000	14,014,093		(6,442)			3.950	3.899	MS	162,828	553,000	07/22/2011	09/15/2020
437076-AW-2	HOME DEPOT INC			1	1FE	49,032,778	106.2000	51,241,280	48,250,000	48,529,937		(86,436)			4.400	4.191	AO	530,750	2,123,000	08/04/2011	04/01/2021
437076-BC-5	HOME DEPOT INC			1	1FE	5,919,600	105.4330	6,325,957	6,000,000	5,948,799		7,271			3.750	3.908	FA	85,000	225,000	09/13/2013	02/15/2024
442164-BL-2	HOUSTON LIGHT & PWR FMB				1FE	20,383,389	119.0480	24,107,266	20,250,000	20,285,442		(9,248)			9.150	9.085	MS	545,569	1,852,875	10/21/1992	03/15/2021
443510-AF-9	HUBBELL INC			1	1FE	7,879,040	103.6720	8,293,786	8,000,000	7,944,267		10,240			3.625	3.783	MN	37,056	290,000	11/09/2010	11/15/2022
444097-A@-8	HUDSON PACIFIC PROPERTIES, INC HUDSON PACIFIC PROPERTIES, INC			1	2FE	30,000,000	106.4500	31,935,000	30,000,000	30,000,000					4.690	4.690	JD	58,625	1,407,000	09/18/2015	12/16/2025
444454-AD-4	HUGHES SATELLITE SYSTEM SERIES WI			1	3FE	1,000,000	102.0000	1,020,000	1,000,000	1,000,000					5.250	5.250	FA	21,875	26,250	05/11/2017	08/01/2026
444454-AF-9	HUGHES SATELLITE SYSTEM SERIES WI			1	4FE	1,000,000	104.7500	1,047,500	1,000,000	1,000,000					6.625	6.625	FA	27,604	33,125	05/11/2017	08/01/2026
445658-CE-5	JB HUNT TRANSPRT SVCS			1	2FE	24,970,640	101.2980	25,324,472	25,000,000	24,980,149		3,910			3.300	3.319	FA	311,667	825,000	08/28/2015	08/15/2022
44919*-AC-2	I 595 EXPRESS LL PRIVATE PLACEMENT				1FE	13,579,243	99.1350	13,461,769	13,579,243	13,579,243					3.310	3.310	MJSD	1,249	449,473	09/30/2015	12/31/2031
449934-AD-0	IMS HEALTH INC SERIES 144A			1	3FE	1,500,000	102.5000	1,537,500	1,500,000	1,500,000					5.000	5.000	AO	15,833	78,542	09/14/2016	10/15/2026
45167R-AE-4	IDEX CORP			1	2FE	21,723,560	104.1940	22,922,739	22,000,000	21,903,187		29,873			4.500	4.661	JD	44,000	990,000	03/25/2011	12/15/2020
45167R-AF-1	IDEX CORP			1	2FE	27,662,005	103.6200	28,153,469	27,170,000	27,441,358		(67,805)			4.200	3.905	JD	50,717	1,141,140	03/10/2015	12/15/2021
45168D-B#-0	IDEXX LABORATORIES PRIVATE PLACEMENT			1	2	25,000,000	101.4560	25,364,050	25,000,000	25,000,000					3.250	3.250	FA	313,715	812,500	11/14/2014	02/12/2022
451866-SX-6	ILLINOIS CENTRAL RR DEBS			2	1FE	10,105,200	125.5370	12,553,652	10,000,000	10,096,229		(919)			7.700	7.617	MS	226,722	770,000	08/12/1997	09/15/2096
452308-AJ-8	ILLINOIS TOOL WORKS INC			1	1FE	49,661,056	104.9480	52,054,050	49,600,000	49,610,367		(7,770)			6.250	6.232	AO	775,000	3,100,000	09/21/2009	04/01/2019
45332J-AA-0	INCEPTION MRGR RACKSPACE SERIES 144A			2	4FE	1,000,000	106.7500	1,067,500	1,000,000	1,000,000					8.625	8.625	MN	11,021	89,125	10/25/2016	11/15/2024
454889-AR-7	INDIANA MICHIGAN PWR CO SERIES L			1	2FE	7,295,865	101.6490	7,468,125	7,347,000	7,296,349		484			3.750	3.789	JJ	139,287		06/26/2017	07/01/2047
45672B-A*-8	INFORMA PRIVATE PLACEMENT			1	2	12,800,000	101.8450	13,036,198	12,800,000	12,800,000					3.840	3.840	AO	102,400	491,520	07/16/2015	10/16/2022
45687A-AA-0	INGERSOLL-RAND GL HLD CO			1	2FE	45,249,340	102.8960	42,701,950	41,500,000	41,868,513		(578,140)			6.875	5.401	FA	1,077,847	2,853,125	01/27/2012	08/15/2018
45687A-AJ-1	INGERSOLL-RAND GL HLD CO			1	2FE	32,594,348	106.5610	33,519,729	31,456,000	32,220,099		(125,341)			4.250	3.750	JD	59,417	1,336,880	04/20/2015	06/15/2023
45687A-AL-6	INGERSOLL-RAND GL HLD CO SERIES WI			1	2FE	4,917,755	100.5120	4,867,801	4,843,000	4,860,651		(16,580)			2.875	2.517	JJ	64,203	139,236	06/10/2014	01/15/2019
458140-AS-9	INTEL CORP			1	1FE	45,554,037	105.5740	45,402,226	43,005,000	45,471,053		(82,985)			3.700	2.828	JJ	671,834	265,975	12/06/2017	07/29/2025
458140-BD-1	INTEL CORP			1	1FE	11,993,001	100.9170	12,106,029	11,996,000	11,993,252		251			2.875	2.879	MN	47,901	172,443	05/08/2017	05/11/2024
459200-AM-3	INTL BUSINESS MACHINES NTS			1	1FE	16,412,100	127.9380	19,190,746	15,000,000	15,723,856		(69,961)			7.000	6.212	AO	177,917	1,050,000	08/06/2003	10/30/2025
459284-AB-1	COCA-COLA ENTERPRISES			1	2FE	49,243,092	102.5120	51,076,586	49,825,000	49,642,667		61,277			3.500	3.641	MS	513,474	1,743,875	01/18/2012	09/15/2020
460146-CJ-0	INTERNATIONAL PAPER CO			1	2FE	27,924,430	103.3090	28,926,449	28,000,000	27,948,407		6,942			3.650	3.682	JD	45,422	1,022,000	07/16/2014	06/15/2024
460146-CL-5	INTERNATIONAL PAPER CO			1	2FE	45,272,619	103.6050	47,351,665	45,704,000	45,357,368		35,787			3.800	3.910	JJ	800,836	1,736,752	09/15/2015	01/15/2026
460146-CM-3	INTERNATIONAL PAPER CO			1	2FE	4,871,800	113.0960	5,654,798	5,000,000	4,881,211		4,011			5.000	5.207	MS	73,611	250,000	07/21/2015	09/15/2035
460146-CP-6	INTERNATIONAL PAPER CO			1	2FE	14,963,525	96.9550	14,562,614	15,020,000	14,970,037		4,705			3.000	3.042	FA	170,227	455,607	08/02/2016	02/15/2027
46284V-AC-5	IRON MOUNTAIN INC SERIES 144A			1	3FE	500,000	100.0000	500,000	500,000	500,000					4.875	4.875	MS	6,974		09/06/2017	09/15/2027
465685-AD-7	ITC HOLDINGS CORP BASIC SERIES 144A			1	2FE	26,003,770	128.9690	32,564,735	25,250,000	25,863,973		(17,205)			6.375	6.154	MS	406,893	1,609,688	06/22/2007	09/30/2036
465685-AJ-4	ITC HOLDINGS CORP			1	2FE	10,268,100	102.5860	10,258,577	10,000,000	10,230,297		(33,438)			3.650	3.234	JD	16,222	365,000	10/06/2016	06/15/2024
466253-AA-9	J2 CLOUD LLC GLOBAL INC SERIES 144A			1	3FE	1,000,000	105.2500	1,052,500	1,000,000	1,000,000					6.000	6.000	JJ	30,667		06/22/2017	07/15/2025
46625H-JD-3	JPMORGAN CHASE & CO				1FE	9,349,898	107.0050	10,058,492	9,400,000	9,376,905		5,065			4.500	4.567	JJ	184,475	423,000	01/13/2012	01/24/2022
46625H-JT-8	JPMORGAN CHASE & CO				1FE	5,002,800	105.0940	5,254,716	5,000,000	5,001,881		(269)			3.875	3.868	FA	80,729	193,750	02/05/2014	02/01/2024
46625H-KC-3	JPMORGAN CHASE & CO			2	1FE	23,038,550	100.5510	23,126,828	23,000,000	23,029,216		(3,799)			3.125	3.104	JJ	315,451	718,750	04/23/2015	01/23/2025
46625H-MN-7	JPMORGAN CHASE & CO			2	1FE	10,627,700	104.8340	10,483,431	10,000,000	10,522,622		(62,950)			3.900	3.094	JJ	179,833	390,000	04/19/2016	07/15/2025
46625H-NX-4	JPMORGAN CHASE & CO			2	1FE	9,989,700	100.2940	10,029,408	10,000,000	9,994,022		2,016			2.550	2.572	AO	43,917	255,000	10/22/2015	10/29/2020
46625H-QW-3	JPMORGAN CHASE & CO			2	1FE	7,115,891	100.7880	7,095,502	7,040,000	7,104,384		(6,929)			3.300	3.170	AO	58,080	232,320	04/14/2016	04/01/2026
466313-A@-2	JABIL CIRCUIT, INC JABIL CIRCUIT, INC			1	2	8,900,000	105.4730	9,387,070	8,900,000	8,900,000					4.900	4.900	JJ	202,302	436,100	04/21/2016	07/14/2023
46647D-AA-1	JACK OHIO FIN LLC/FIN 1 SERIES 144A			1	4FE	3,190,000	105.2500	3,357,475	3,190,000	3,190,000					6.750	6.750	MN	27,514	219,512	11/01/2016	11/15/2021
469815-AH-7	JACOBS ENTERTAINMENT INC SERIES 144A			1	4FE	1,668,475	107.0000	1,733,400	1,620,000	1,663,340		(5,135)			7.875	7.234	FA	53,156	61,661	04/11/2017	02/01/2024
470328-AL-5	JAMES CAMPBELL, LLC JAMES CAMPBELL, LLC			1	2	7,700,000	101.3770	7,806,037	7,700,000	7,700,000					3.490	3.488	JD	746	268,730	04/13/2016	09/30/2023
47232M-AA-0	JEFFERIES FIN LLC / JFIN SERIES 144A			1	4FE	894,250	102.8750	925,875	900,000	897,773		876			7.375	7.497	AO	16,594	66,375	06/27/2013	04/01/2020
475795-AC-4	JELD-WEN INC SERIES 144A			1	4FE	95,000	100.7500	95,713	95,000	95,000					4.625	4.625	JD	207		12/07/2017	12/15/2025
475795-AD-2	JELD-WEN INC SERIES 144A			1	4FE	150,000	101.0000	151,500	150,000	150,000					4.875	4.875	JD	345		12/07/2017	12/15/2027
478111-AB-3	JOHNS HOPKINS HEALTH SYS			1	1FE	8,575,000	98.9040	8,481,044	8,575,000	8,575,000					2.767	2.767	MN	30,318	237,270	05/01/2013	05/15/2023
47987L-AA-9	JONAH NRG LLC FINANCE SERIES 144A			1	4FE	600,000	100.7500	604,500	600,000	600,000					7.250	7.249	AO	10,633		09/28/2017	10/15/2025

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 Des.	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
48250N-AB-1	KFC HLD/PIZZA HUT/TACO SERIES 144A			1	4FE	2,000,000	105.2500	2,105,000	2,000,000	2,000,000					5.250	5.250	JD	8,750	105,000	06/02/2016	06/01/2026
48274@-AA-4	KWIK TRIP PRIVATE PLACEMENT				2Z	5,785,585	97.0990	5,617,769	5,785,585	5,785,585					3.900	3.900	FMAN	23,191	226,442	10/23/2014	02/24/2035
48666K-AR-0	KB HOME			1	4FE	1,736,906	113.7500	1,967,875	1,730,000	1,735,065		(880)			7.500	7.425	MS	38,204	129,750	10/09/2015	09/15/2022
48666K-AT-6	KB HOME			1	4FE	2,150,000	111.0000	2,386,500	2,150,000	2,150,000					7.000	6.998	JD	6,689	150,500	10/15/2013	12/15/2021
487836-AT-5	KELLOGG COMPANY UNSEC'D DEBS SERIES B			1	2FE	35,606,488	134.4400	37,065,131	27,570,000	33,646,969		(313,828)			7.450	5.136	AO	513,491	2,053,965	06/21/2011	04/01/2031
487836-BD-9	KELLOGG COMPANY			1	2FE	47,481,485	104.7360	49,749,370	47,500,000	47,539,244		(13,658)			4.000	3.968	JD	84,444	1,900,000	09/10/2013	12/15/2020
489399-AG-0	KENNEDY WILSON INC			1	4FE	1,605,538	103.2500	1,605,538	1,555,000	1,601,424		(4,113)			5.875	5.084	AO	22,839	45,678	07/20/2017	04/01/2024
491674-BE-6	KENTUCKY UTILITIES			1	1FE	9,964,124	102.4480	10,244,813	10,000,000	9,988,044		3,966			3.250	3.295	MN	54,167	325,000	06/30/2011	11/01/2020
49337W-AC-4	KEYSPAN CORP GAS SR NOTES			1	2FE	9,188,750	134.3290	11,014,989	8,200,000	8,899,019		(32,677)			8.000	7.021	MN	83,822	656,000	10/10/2001	11/15/2030
49338C-AB-9	KEYSPAN GAS EAST CORP SERIES 144A			1	1FE	23,072,004	97.2110	22,731,719	23,384,000	23,090,452		18,448			2.742	2.907	FA	242,227	501,490	06/20/2017	08/15/2026
494550-AL-0	KINDER MORGAN ENERGY SR UNSEC'D BONDS			1	2FE	13,537,732	128.3040	16,025,144	12,490,000	13,237,196		(30,978)			7.750	7.067	MS	285,015	967,975	01/15/2004	03/15/2032
494550-BM-7	KINDER MORGAN ENERGY			1	2FE	9,997,162	100.5080	10,116,156	10,065,000	10,006,095		8,933			3.450	3.576	FA	131,181	173,621	02/16/2017	02/15/2023
494550-BW-5	KINDER MORGAN ENERGY			1	2FE	7,888,608	105.7260	8,525,729	8,064,000	7,892,227		3,344			5.400	5.554	MS	145,152	435,456	12/13/2016	09/01/2044
494580-AD-5	KINDRED HEALTHCARE INC			1	4FE	1,029,431	101.5000	1,050,525	1,035,000	1,031,370		663			6.375	6.465	AO	13,929	65,981	01/28/2015	04/15/2022
494580-AE-3	KINDRED HEALTHCARE INC			1	4FE	342,000	108.3450	370,540	342,000	342,000					8.000	8.000	JJ	12,616	27,360	10/28/2015	01/15/2020
49461B-AF-1	KINETICS CONCEPT/KCI USA SERIES 144A			1	4FE	363,113	104.5000	360,525	345,000	356,052		(4,732)			7.875	6.239	FA	10,264	27,169	06/17/2016	02/15/2021
500255-AR-5	KOHLS CORPORATION			1	2FE	42,233,503	102.8670	41,352,543	40,200,000	41,058,593		(221,668)			4.000	3.363	MN	268,000	1,608,000	05/16/2012	11/01/2021
50075N-AV-6	KRAFT FOOD INC				2FE	27,952,350	102.5070	25,626,798	25,000,000	25,290,788		(436,862)			6.125	4.272	FA	544,444	1,531,250	02/14/2011	08/23/2018
50075N-AZ-7	KRAFT FOOD INC				2FE	3,207,270	131.1080	3,933,244	3,000,000	3,184,979		(3,945)			6.500	5.993	FA	76,917	195,000	03/30/2011	02/09/2040
50075N-BA-1	MONDELEZ INTERNATIONAL				2FE	37,371,775	105.7170	33,300,859	31,500,000	33,435,963		(886,229)			5.375	2.368	FA	663,141	1,693,125	09/13/2013	02/10/2020
50076Q-AE-6	KRAFT HEINZ FOODS CO				2FE	5,103,200	107.3020	5,365,120	5,000,000	5,101,600		(1,600)			5.000	4.857	JD	18,750	250,000	02/01/2017	06/04/2042
50076Q-AZ-9	KRAFT HEINZ FOODS CO				2FE	11,035,050	102.3260	11,020,498	10,770,000	10,996,200		(38,850)			3.500	2.990	JD	26,177	376,950	02/28/2017	06/06/2022
50077L-AD-8	KRAFT HEINZ FOODS CO SERIES WI			1	2FE	10,432,659	96.2280	10,556,214	10,970,000	10,465,324		32,664			3.000	3.639	JD	27,425	239,550	09/26/2017	06/01/2026
501044-BK-6	KROGER CO/THE SR NOTES			1	2FE	16,844,535	101.6370	16,770,144	16,500,000	16,521,732		(63,717)			7.000	6.591	MN	192,500	1,155,000	04/21/2009	05/01/2018
501044-BT-7	KROGER CO/THE SR UNSEC'D SERIES B			1	2FE	5,540,100	131.0680	6,553,390	5,000,000	5,355,316		(20,076)			7.700	6.795	JD	32,083	385,000	06/09/2004	06/01/2029
501044-BV-2	KROGER CO/THE			1	2FE	9,680,872	132.7740	10,475,874	7,890,000	9,232,833		(77,528)			8.000	5.959	MS	185,853	631,200	03/08/2011	09/15/2029
501044-CH-2	KROGER CO/THE			1	2FE	16,696,400	107.4450	16,116,733	15,000,000	15,422,323		(193,269)			6.150	4.685	JJ	425,375	922,500	05/19/2010	01/15/2020
501044-CS-8	KROGER CO/THE			1	2FE	22,910,800	104.0750	23,937,173	23,000,000	22,945,893		8,509			3.850	3.897	FA	368,958	885,500	01/14/2014	08/01/2023
501044-CX-7	KROGER CO/THE			1	2FE	4,010,080	101.9860	4,079,457	4,000,000	4,004,867		(1,521)			3.300	3.257	JJ	60,867	132,000	04/09/2014	01/15/2021
501044-DC-2	KROGER CO/THE			1	2FE	6,037,500	99.8270	5,989,602	6,000,000	6,031,012		(3,507)			3.500	3.422	FA	87,500	210,000	01/26/2016	02/01/2026
501044-DE-8	KROGER CO/THE			1	2FE	9,886,000	93.0940	9,309,410	10,000,000	9,898,502		10,138			2.650	2.781	AO	55,944	273,833	10/04/2016	10/15/2026
50152#-AC-1	KT REAL ESTATE PRIVATE PLACEMENT				3	5,371,175	94.1950	5,059,394	5,371,175	5,371,175					3.580	3.580	FMAN	19,763	193,029	01/21/2015	05/24/2035
513075-BH-3	LAMAR MEDIA CORP SERIES WI			1	3FE	375,000	104.5000	391,875	375,000	375,000					5.375	5.375	JJ	9,294	20,156	10/06/2014	01/15/2024
513272-AA-2	LAMB WESTON HLD SERIES 144A			1	3FE	540,000	103.0000	556,200	540,000	540,000					4.625	4.625	MN	4,163	24,420	11/01/2016	11/01/2024
513272-AB-0	LAMB WESTON HLD SERIES 144A			1	3FE	1,740,000	104.5000	1,818,300	1,740,000	1,740,000					4.875	4.875	MN	14,138	82,940	11/01/2016	11/01/2026
516806-AD-8	LAREDO PETROLEUM INC SERIES WI			1	4FE	641,888	101.0000	656,500	650,000	642,822		934			5.625	5.937	JJ	16,859	13,359	07/18/2017	01/15/2022
516806-AE-6	LAREDO PETROLEUM INC			1	4FE	763,200	103.5300	823,064	795,000	769,143		3,996			6.250	7.007	MS	14,630	49,688	07/05/2016	03/15/2023
524660-AW-7	LEGGETT & PLATT INC			1	2FE	14,619,660	101.4790	15,221,892	15,000,000	14,782,285		42,178			3.400	3.744	FA	192,667	510,000	07/13/2015	08/15/2022
524660-AX-5	LEGGETT & PLATT INC			1	2FE	23,902,396	102.1660	24,213,358	23,700,000	23,850,371		(19,723)			3.800	3.691	MN	115,077	900,600	05/05/2015	11/15/2024
524678-AY-1	KOHLS DEPARTMENT STORES			4	2	6,152,902	122.8910	6,628,339	5,393,687	5,827,256		(34,810)			7.500	6.070	MON	17,979	402,064	03/06/2007	01/15/2027
525555-AB-4	STANFORD UNIVERSITY REV TAXABLE			1	1FE	2,617,190	123.4010	2,807,366	2,275,000	2,418,196		(19,243)			6.875	5.638	FA	65,169	156,406	03/31/2003	02/01/2024
526057-BY-9	LENNAR CORP			1	3FE	915,000	102.0000	933,300	915,000	915,000					4.125	4.125	JJ	17,404	18,348	01/05/2017	01/15/2022
526057-CB-8	LENNAR CORP SERIES 144A			1	3FE	1,380,000	102.9800	1,421,124	1,380,000	1,380,000					4.750	4.750	MN	5,827		11/14/2017	11/29/2027
531359-AC-1	LIBERTY TIRE RECYCLING Series 144A				6Z	179,367	169.7600	179,362	105,656	179,255		(112)			9.500	(2.314)	JJ	4,628		12/29/2017	06/30/2023
53217V-AC-3	LIFE TECHNOLOGIES CORP			1	2FE	12,838,849	107.0280	11,741,010	10,970,000	11,694,412		(320,434)			6.000	2.830	MS	219,400	658,200	04/14/2014	03/01/2020
53217V-AE-9	LIFE TECHNOLOGIES CORP			1	2FE	11,110,100	105.7980	10,579,818	10,000,000	10,509,588		(172,305)			5.000	3.080	JJ	230,556	500,000	05/12/2014	01/15/2021
53219L-AN-9	LIFEPOINT HEALTH INC			1	3FE	317,250	101.0000	303,000	300,000	313,093		(2,985)			5.875	4.643	JD	1,469	17,625	07/29/2016	12/01/2023
53219L-AQ-2	LIFEPOINT HEALTH INC SERIES WI			1	3FE	1,180,096	98.0000	1,143,660	1,167,000	1,178,708		(1,388)			5.375	5.099	MN	10,454	31,363	06/08/2017	05/01/2024
532457-AM-0	ELI LILLY & CO NTS				1FE	1,998,216	128.2710	2,116,472	1,650,000	1,818,411		(18,012)			7.125	5.434	JD	9,797	117,563	03/29/2004	06/01/2025
532457-AP-3	ELI LILLY & CO DEBS			1	1FE	16,448,380	140.2350	23,839,990	17,000,000	16,574,486		11,020			6.770	7.014	JJ	575,450	1,150,900	04/05/1996	01/01/2036
532457-BA-5	ELI LILLY & CO			1	1FE	5,770,325	127.8240	7,030,321	5,500,000	5,729,299		(6,829)			5.550	5.204	MS	89,879	305,250	12/06/2010	03/15/2037
532457-BC-1	ELI LILLY & CO BASIC			1	1FE	9,847,420	131.3890	11,168,102	8,500,000	9,638,157		(33,315)			5.950	4.889	MN	64,624	505,750	09/09/2010	11/15/2037
53679*-AA-7	PWC CTL			4	1	5,432,895	112.1070	5,905,794	5,268,007	5,424,358		(8,537)			5.328	4.905	MON	16,373	233,900	02/07/2017	05/10/2031
536797-AC-7	LITHIA MOTORS INC SERIES 144A			1	3FE	1,574,040	104.2500	1,584,600	1,520,000	1,573,695		(345)			5.250	4.522	FA	34,802		12/14/2017	08/01/2025
539830-AD-1	LOCKHEED MARTIN CORP UNSEC'D DEBS				2FE	7,302,100	135.8320	8,829,103	6,500,000	7,154,680		(18,663)			7.200	6.268	MN	78,000	468,000	07/12/2007	05/01/2036
539830-AF-6	LOCKHEED MARTIN CORP DEBS				2FE	18,292,850	129.8570	19,478,549	15,000,000	17,117,096		(204,159)			7.750	5.557	MN	193,750	1,162,500	06/15/2011	05/01/2026
539830-AR-0	LOCKHEED MARTIN CORP SERIES B			1	2FE	41,957,754	132.4210	55,606,072	41,992,000	41,968,100		670			6.150	6.155	MS	860,836	2,582,508	12/18/2006	09/01/2036

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
539830-AT-6	LOCKHEED MARTIN CORP			1	2FE	12,206,590	103.8040	12,197,018	11,750,000	11,857,342		(54,689)			4.250	3.738	MN	63,809	499,375	03/23/2011	11/15/2019
539830-BC-2	LOCKHEED MARTIN CORP LOCKHEED MARTIN CORP			1	2FE	3,884,607	100.8060	4,309,440	4,275,000	3,914,414		13,967			3.600	4.300	MS	51,300	153,900	10/28/2015	03/01/2035
539830-BK-4	LOCKHEED MARTIN CORP			1	2FE	8,849,940	112.1300	10,091,686	9,000,000	8,859,636		4,762			4.500	4.627	MN	51,750	405,000	11/16/2015	05/15/2036
543859-AH-5	LORAL CORP DEBS				2FE	10,350,950	119.3910	11,939,115	10,000,000	10,147,566		(21,158)			7.000	6.680	MS	206,111	700,000	07/28/2003	09/15/2023
543859-AL-6	LORAL CORP SR DEBS				2FE	12,199,330	126.1020	12,610,177	10,000,000	11,342,940		(148,739)			7.625	5.367	JD	33,889	762,500	06/02/2011	06/15/2025
546268-AG-8	LOUISIANA LAND & EXPLOR DEBS				2FE	17,890,227	117.3940	19,365,386	16,496,000	17,060,303		(75,384)			7.650	6.933	JD	105,162	1,261,944	01/14/2004	12/01/2023
548661-AH-0	LOWE'S COMPANIES INC				1FE	8,114,440	129.4190	8,774,635	6,780,000	7,684,960		(66,603)			6.875	5.165	FA	176,092	466,125	05/24/2010	02/15/2028
548661-CL-9	LOWE'S COMPANIES INC			1	1FE	1,559,205	125.2090	1,878,133	1,500,000	1,550,508		(1,505)			5.800	5.510	AO	18,367	87,000	03/30/2011	10/15/2036
548661-CQ-8	LOWE'S COMPANIES INC			1	1FE	29,877,723	104.2580	30,521,419	29,275,000	29,407,246		(70,586)			4.625	4.357	AO	285,838	1,353,969	05/19/2010	04/15/2020
548661-CT-2	LOWE'S COMPANIES INC			1	1FE	14,994,000	104.1820	15,627,364	15,000,000	14,997,697		647			3.750	3.755	AO	118,750	562,500	11/17/2010	04/15/2021
548661-CV-7	LOWE'S COMPANIES INC			1	1FE	13,453,875	104.4690	13,058,612	12,500,000	12,892,836		(101,724)			3.800	2.878	MN	60,694	475,000	01/31/2012	11/15/2021
548661-DH-7	LOWE'S COMPANIES INC LOWE'S COMPANIES INC			1	1FE	6,959,470	103.0380	7,212,684	7,000,000	6,967,592		3,617			3.375	3.444	MS	69,563	236,250	09/09/2015	09/15/2025
54866N-AU-3	LOWE'S COMPANIES INC MTN				1FE	3,268,599	119.9400	4,017,990	3,350,000	3,321,674		4,733			8.190	8.412	AO	68,591	274,365	06/09/1999	09/12/2022
54866N-AY-5	LOWE'S COMPANIES INC MTN				1FE	5,000,000	115.6950	5,784,751	5,000,000	5,000,000					8.200	8.202	AO	102,500	410,000	01/05/1993	01/11/2023
552676-AR-9	MDC HOLDINGS INC			1	3FE	1,525,000	105.5000	1,608,875	1,525,000	1,525,000					5.500	5.500	JJ	38,676	83,875	01/07/2014	01/15/2024
552953-BY-6	MGM RESORTS INTL			1	3FE	400,000	108.0000	432,000	400,000	400,000					6.750	6.750	AO	6,750	27,000	06/06/2013	10/01/2020
552953-CC-3	MGM RESORTS INTL			1	3FE	2,305,000	108.0000	2,489,400	2,305,000	2,305,000					6.000	6.000	MS	40,722	138,300	11/20/2014	03/15/2023
55305B-AQ-4	M/I HOMES INC SERIES WI			1	3FE	1,131,966	101.4920	1,146,860	1,130,000	1,131,914		(52)			5.625	5.589	FA	26,131		10/17/2017	08/01/2025
553358-AA-6	MEPT EDGEMOOR OPERATING LP			1	2	5,600,000	102.9260	5,763,834	5,600,000	5,600,000					3.430	3.430	JD	1,067	192,080	05/25/2016	06/29/2023
55336V-AC-4	MPLX LP SERIES WI			1	2FE	1,470,286	102.9080	1,523,038	1,480,000	1,472,028		1,342			5.500	5.623	FA	30,751	81,400	09/27/2016	02/15/2023
55342U-AG-9	MPT OPER PARTNERSP/FINL			1	3FE	1,500,000	103.5000	1,552,500	1,500,000	1,500,000					5.250	5.250	FA	32,813	80,719	07/13/2016	08/01/2026
55354G-AD-2	MSCI INC SERIES 144A			1	3FE	1,080,338	105.0000	1,134,000	1,080,000	1,080,286		(36)			4.750	4.745	FA	21,375	50,873	08/02/2016	08/01/2026
55616X-AF-4	MACYS RETAIL HLDGS INC			1	2FE	381,865	100.6320	387,433	385,000	382,188		(697)	12,630		3.875	3.255	JJ	6,879	14,919	06/10/2014	01/15/2022
55616X-AN-7	MACYS RETAIL HLDGS INC			1	2FE	5,993,940	100.5810	6,034,842	6,000,000	5,996,387		1,109			3.450	3.471	JJ	95,450	207,000	12/07/2015	01/15/2021
565849-AB-2	MARATHON OIL CORP UNSEC'D SR NTS			1	3FE	5,201,500	121.6720	6,083,612	5,000,000	5,145,220		(6,088)			6.800	6.484	MS	100,111	340,000	06/16/2004	03/15/2032
565849-AK-2	MARATHON OIL CORP			1	2FE	9,621,902	99.0260	10,199,656	10,300,000	9,912,700		71,637			2.800	3.653	MN	48,067	288,400	09/09/2013	11/01/2022
565849-AL-0	MARATHON OIL CORP			1	3FE	19,954,200	101.7940	20,358,736	20,000,000	19,964,205		4,094			3.850	3.878	JD	64,167	770,000	06/01/2015	06/01/2025
570254-AA-0	NEIMAN MARCUS SERIES 144A			1	6FE	500,000	57.5200	287,600	500,000	287,600	(212,400)				8.000	8.000	AO	8,444	40,000	10/16/2013	10/15/2021
57169*-AJ-6	MARS INC PRIVATE PLACEMENT				1	22,000,000	103.2410	22,713,064	22,000,000	22,000,000					6.470	6.470	AO	336,081	1,423,400	09/12/2008	10/06/2018
57169*-AR-8	MARS INC				1	7,500,000	102.8800	7,715,970	7,500,000	7,500,000					3.340	3.340	AO	55,667	250,500	09/19/2012	10/11/2022
571903-AJ-2	MARRIOTT INTERNATIONAL			1	2FE	7,259,640	100.6820	7,183,650	7,135,000	7,158,228		(24,647)			3.000	2.639	MS	71,350	214,050	12/03/2013	03/01/2019
571903-AK-9	MARRIOTT INTERNATIONAL			1	2FE	5,019,419	101.8360	5,091,794	5,000,000	5,017,734		(3,285)			3.250	3.164	MS	47,847	162,500	02/01/2017	09/15/2022
571903-AL-7	MARRIOTT INTERNATIONAL			1	2FE	4,196,800	102.0780	4,083,129	4,000,000	4,094,268		(35,591)			3.375	2.412	AO	28,500	135,000	01/14/2015	10/15/2020
571903-AM-5	MARRIOTT INTERNATIONAL SERIES N			1	2FE	19,012,334	101.2140	19,109,297	18,880,000	18,964,082		(22,474)			3.125	2.990	AO	124,556	590,000	11/10/2015	10/15/2021
571903-AN-3	MARRIOTT INTERNATIONAL MARRIOTT INTERNATIONAL			1	2FE	17,273,380	100.6430	17,396,088	17,285,000	17,277,994		2,054			2.875	2.888	MS	165,648	496,944	09/21/2015	03/01/2021
571903-AP-8	MARRIOTT INTERNATIONAL			1	2FE	5,003,050	102.7560	5,137,796	5,000,000	5,002,687		(264)			3.750	3.742	AO	46,875	187,500	10/08/2015	10/01/2025
571903-AS-2	MARRIOTT INTERNATIONAL SERIES R			1	2FE	35,880,120	98.3650	35,411,420	36,000,000	35,896,526		10,523			3.125	3.164	JD	50,000	1,125,000	06/07/2016	06/15/2026
573284-AT-3	MARTIN MARIETTA MATERIAL			1	2FE	8,970,518	99.2540	8,925,880	8,993,000	8,970,578		60			3.500	3.530	JD	9,618		12/06/2017	12/15/2027
574754-AM-9	MASHANTUCKET WSTRN PQT TRIBE			2	6	573,488	0.5000	14,005	2,800,974	14,005	(172,688)				6.500	41.291	MS		173,556	09/30/2017	07/01/2036
576485-AB-2	MATADOR RESOURCES CO SERIES WI			1	4FE	1,650,500	105.2500	1,684,000	1,600,000	1,636,307		(9,708)			6.875	6.102	AO	23,222	110,000	07/06/2016	04/15/2023
577081-AT-9	MATTEL INC			1	3FE	9,681,370	98.5000	9,405,765	9,549,000	9,593,587		(15,054)			4.350	4.168	AO	103,845	415,382	06/21/2011	10/01/2020
577081-AY-8	MATTEL INC			1	3FE	21,339,810	86.1010	18,942,220	22,000,000	21,598,748		67,506			3.150	3.530	MS	204,050	693,000	11/18/2013	03/15/2023
577778-AT-0	MAY DEPT STORES CO DEB			4	2FE	160,827	104.6600	152,018	145,250	148,972		(933)			9.500	7.890	AO	2,913	13,799	08/08/2000	04/15/2021
579780-AH-0	MCCORMICK & CO			1	2FE	22,030,860	103.6130	20,546,539	19,830,000	20,704,062		(251,843)			3.900	2.496	JJ	356,610	773,370	05/31/2012	07/15/2021
58013M-EE-0	MCDONALD'S CORP MTN			1	2FE	9,999,200	100.5960	10,059,569	10,000,000	9,999,984		97			5.350	5.351	MS	178,333	535,000	02/26/2008	03/01/2018
58013M-EG-5	MCDONALD'S CORP MTN			1	2FE	8,455,530	103.1210	8,249,717	8,000,000	8,066,526		(59,575)			5.000	4.204	FA	166,667	400,000	11/09/2010	02/01/2019
58013M-EL-4	MCDONALD'S CORP SERIES MTN			1	2FE	6,361,320	103.7460	6,224,747	6,000,000	6,237,061		(66,476)			3.625	2.402	MN	24,771	217,500	02/08/2016	05/20/2021
58013M-EX-8	MCDONALD'S CORP			1	2FE	3,992,600	101.0370	4,041,499	4,000,000	3,995,530		1,441			2.750	2.790	JD	6,722	110,000	12/02/2015	12/09/2020
58013M-EY-6	MCDONALD'S CORP			1	2FE	10,722,000	104.2390	10,423,865	10,000,000	10,611,747		(68,878)			3.700	2.824	JJ	155,194	370,000	05/12/2016	01/30/2026
58013M-EZ-3	MCDONALD'S CORP			1	2FE	58,467,728	113.5870	66,005,413	58,110,000	58,443,819		(12,281)			4.700	4.651	JD	166,905	2,731,170	01/14/2016	12/09/2035
58013M-FA-7	MCDONALD'S CORP			1	2FE	10,000,000	115.8450	11,584,486	10,000,000	10,000,000					4.875	4.875	JD	29,792	487,500	12/02/2015	12/09/2045
581557-AX-3	MCKESSON CORP			1	2FE	18,162,287	105.6330	17,455,911	16,525,000	16,788,794		(224,814)			7.500	6.000	FA	468,208	1,239,375	06/10/2011	02/15/2019
581557-BE-4	MCKESSON CORP			1	2FE	53,772,321	103.5790	55,052,400	53,150,000	53,587,211		(65,745)			3.796	3.639	MS	594,063	2,017,574	09/11/2015	03/15/2024
581555Q-AD-5	MCKESSON CORP			1	2FE	12,999,315	105.9830	13,057,099	12,320,000	12,693,107		(121,229)			4.750	3.635	MS	195,067	585,200	10/29/2015	03/01/2021
581555Q-AG-8	MCKESSON CORP			1	2FE	12,262,690	99.6570	11,958,834	12,000,000	12,143,477		(26,775)			2.850	2.592	MS	100,700	342,000	04/29/2013	03/15/2023
581760-AE-5	MCLAREN HEALTH CARE CORP			1	1FE	1,220,000	98.9910	1,207,695	1,220,000	1,220,000					2.741	2.741	MN	4,273	33,440	03/18/2015	05/15/2020
581760-AF-2	MCLAREN HEALTH CARE CORP			1	1FE	2,845,000	99.4500	2,829,346	2,845,000	2,845,000					2.926	2.926	MN	10,637	83,245	03/18/2015	05/15/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
581760-AG-0	MCLAREN HEALTH CARE CORP			1	1FE	2,830,000	100.1390	2,833,945	2,830,000	2,830,000					3.146	3.146	MN	11,376	89,032	03/18/2015	05/15/2022
581760-AH-8	MCLAREN HEALTH CARE CORP			1	1FE	2,990,000	100.5950	3,007,800	2,990,000	2,990,000					3.283	3.283	MN	12,543	98,162	03/18/2015	05/15/2023
581760-AJ-4	MCLAREN HEALTH CARE CORP			1	1FE	3,095,000	102.1250	3,160,766	3,095,000	3,095,000					3.433	3.433	MN	13,577	106,251	03/18/2015	05/15/2024
581760-AK-1	MCLAREN HEALTH CARE CORP			1	1FE	3,135,000	101.8520	3,193,070	3,135,000	3,135,000					3.533	3.533	MN	14,153	110,760	03/18/2015	05/15/2025
581760-AL-9	MCLAREN HEALTH CARE CORP			1	1FE	3,335,000	102.0620	3,403,752	3,335,000	3,335,000					3.633	3.633	MN	15,482	121,161	03/18/2015	05/15/2026
581760-AN-5	MCLAREN HEALTH CARE CORP			1	1FE	4,670,000	104.0140	4,857,463	4,670,000	4,670,000					4.133	4.133	MN	24,663	193,011	03/18/2015	05/15/2031
581760-AP-0	MCLAREN HEALTH CARE CORP			1	1FE	4,805,000	104.2140	5,007,460	4,805,000	4,805,000					4.233	4.233	MN	25,989	203,396	03/18/2015	05/15/2032
58405U-AG-7	MEDCO HEALTH SOLUTIONS INC			1	2FE	21,288,124	103.7710	20,624,537	19,875,000	20,446,317		(200,510)			4.125	3.008	MS	241,398	819,844	05/22/2014	09/15/2020
585055-AZ-9	MEDTRONIC INC			1	1FE	48,919,000	100.2490	49,222,048	49,100,000	48,995,419		18,224			2.750	2.794	AO	337,563	1,350,250	02/01/2017	04/01/2023
585055-BC-9	MEDTRONIC INC			1	1FE	12,974,780	104.7260	13,614,420	13,000,000	12,983,527		2,328			3.625	3.648	MS	138,757	471,250	02/20/2014	03/15/2024
58506Y-AJ-1	MEDSTAR HEALTH INC			1	1FE	3,150,000	100.4490	3,164,142	3,150,000	3,150,000					3.049	3.049	FA	36,283	96,044	01/29/2015	08/15/2024
58506Y-AK-8	MEDSTAR HEALTH INC			1	1FE	3,595,000	96.3720	3,464,571	3,595,000	3,595,000					3.099	3.099	FA	42,088	111,409	01/29/2015	08/15/2025
58506Y-AL-6	MEDSTAR HEALTH INC			1	1FE	3,280,000	95.9920	3,148,522	3,280,000	3,280,000					3.249	3.249	FA	40,259	106,567	01/29/2015	08/15/2026
58506Y-AM-4	MEDSTAR HEALTH INC			1	1FE	4,240,000	95.6360	4,054,963	4,240,000	4,240,000					3.399	3.399	FA	54,444	144,118	01/29/2015	08/15/2027
58506Y-AP-7	MEDSTAR HEALTH INC			1	1FE	4,400,000	94.0900	4,139,981	4,400,000	4,400,000					3.599	3.599	FA	59,823	158,356	01/29/2015	08/15/2029
58506Y-AQ-5	MEDSTAR HEALTH INC			1	1FE	6,140,000	92.7990	5,697,844	6,140,000	6,140,000					3.649	3.649	FA	84,641	224,049	01/29/2015	08/15/2030
58506Y-AR-3	MEDSTAR HEALTH INC			1	1FE	3,800,000	93.5490	3,554,849	3,800,000	3,800,000					3.699	3.699	FA	53,101	140,562	01/29/2015	08/15/2031
589331-AC-1	MERCK SHARP & DOHME CORP UNSEC'D DEBS				1FE	1,049,850	123.4890	1,234,888	1,000,000	1,025,538		(2,436)			6.300	5.895	JJ	31,500	63,000	08/21/2003	01/01/2026
589331-AD-9	MERCK SHARP & DOHME CORP DEBS			1	1FE	1,318,607	126.1360	1,492,185	1,183,000	1,262,098		(5,669)			6.400	5.531	MS	25,237	75,712	03/03/2004	03/01/2028
589331-AE-7	MERCK SHARP & DOHME CORP DEBS			1	1FE	2,694,051	124.7240	3,167,989	2,540,000	2,633,291		(6,099)			5.950	5.498	JD	12,594	151,130	02/24/2004	12/01/2028
589331-AN-7	MERCK SHARP & DOHME CORP			1	1FE	11,841,342	104.2900	11,836,876	11,350,000	11,442,395		(58,531)			5.000	4.431	JD	1,576	567,500	02/03/2010	06/30/2019
58933Y-AA-3	MERCK & CO INC			1	1FE	5,571,750	104.4230	5,221,166	5,000,000	5,226,346		(77,849)			3.875	2.193	JJ	89,340	193,750	05/15/2013	01/15/2021
58933Y-AJ-4	MERCK & CO INC			1	1FE	20,548,945	111.8170	21,804,291	19,500,000	20,511,188		(23,654)			4.150	3.827	MN	96,660	809,250	05/23/2016	05/18/2043
58933Y-AT-2	MERCK & CO INC			1	1FE	5,013,300	104.3940	5,219,703	5,000,000	5,012,635		(276)			3.700	3.685	FA	72,458	185,000	02/25/2015	02/10/2045
58942H-AA-9	MERCY HEALTHCARE SYSTEM			1	1FE	28,000,000	99.9510	27,986,363	28,000,000	28,000,000					3.382	3.382	MN	157,827	946,960	04/22/2015	11/01/2025
589433-G@-4	MEREDITH CORPORATION PRIVATE PLACEMENT			1	2FE	18,800,000	100.0000	18,800,000	18,800,000	18,800,000					3.113	1.748	MJSD	21,136	512,640	10/07/2014	10/15/2022
59001A-AQ-5	MERITAGE HOMES CORP			1	3FE	805,000	112.5000	905,625	805,000	805,000					7.000	7.000	AO	14,088	56,350	08/06/2012	04/01/2022
59001A-BA-9	MERITAGE HOMES CORP SERIES WI			1	3FE	1,319,946	101.7500	1,338,013	1,315,000	1,319,846		(100)			5.125	5.073	JD	4,680	33,697	09/21/2017	06/06/2027
59001K-AC-4	MERITOR INC			2	4FE	904,795	217.1880	2,171,875	1,000,000	925,494		5,932			7.875	9.194	JD	6,563	78,750	01/30/2014	03/01/2026
59001K-AD-2	MERITOR INC			1	4FE	1,565,000	105.2500	1,647,163	1,565,000	1,565,000					6.250	6.250	FA	36,951	97,813	02/10/2014	02/15/2024
59022C-AJ-2	MERRILL LYNCH & CO			1	2FE	29,703,700	127.8460	38,353,653	30,000,000	29,757,935		6,508			6.110	6.183	JJ	773,933	1,833,000	02/13/2007	01/29/2037
594457-BT-9	MICHIGAN CONS GAS BASIC			1	1FE	2,900,472	123.5330	3,706,003	3,000,000	2,920,685		3,136			5.700	5.946	MS	50,350	171,000	11/29/2005	03/15/2033
594918-BS-2	MICROSOFT CORP			1	1FE	40,280,967	103.0990	41,167,427	39,930,000	40,264,057		(13,420)			3.450	3.387	FA	547,207	1,377,585	09/12/2016	08/08/2036
594918-BZ-6	MICROSOFT CORP			1	1FE	7,829,481	111.6510	8,083,513	7,240,000	7,826,861		(2,620)			4.100	3.503	FA	119,561		11/14/2017	02/06/2037
594918-CA-0	MICROSOFT CORP SERIES 30Y			1	1FE	7,672,306	114.3270	8,795,178	7,693,000	7,672,621		316			4.250	4.266	FA	131,689	163,476	01/30/2017	02/06/2047
595620-AR-6	MIDAMERICAN ENERGY			1	1FE	7,032,071	106.8620	7,525,235	7,042,000	7,032,228		158			3.950	3.958	FA	115,900	139,080	01/23/2017	08/01/2047
59562H-AJ-7	MIDAMERICAN FUNDING SR SEC			1	1FE	7,500,000	134.8350	10,112,645	7,500,000	7,500,000					6.927	6.927	MS	173,175	519,525	03/10/2000	03/01/2029
605068-AN-5	MISSION HEALTH SYSTEM			1	1FE	3,500,000	96.2490	3,368,706	3,500,000	3,500,000					3.405	3.405	AO	29,794	119,175	02/27/2015	10/01/2025
607059-AT-9	MOBIL CORP DEBENTURES				1FE	5,030,350	121.7380	6,086,875	5,000,000	5,009,171		(2,080)			8.625	8.565	FA	162,917	431,250	10/05/1994	08/15/2021
61166W-AH-4	MONSANTO CO			1	1FE	10,852,203	96.8260	11,280,284	11,650,000	11,122,247		106,083			2.200	3.282	JJ	118,183	256,300	09/25/2015	07/15/2022
61166W-AT-8	MONSANTO CO			1	1FE	18,828,730	100.4480	19,085,028	19,000,000	18,899,284		26,624			2.750	2.909	JJ	240,931	522,500	08/27/2015	07/15/2021
61166W-AU-5	MONSANTO CO			1	1FE	33,499,015	101.4990	34,321,731	33,815,000	33,583,226		27,232			3.375	3.483	JJ	526,246	1,141,256	05/09/2016	07/15/2024
61166W-AW-1	MONSANTO CO			1	1FE	8,129,040	97.7950	8,649,951	8,845,000	8,276,950		66,315			2.850	3.870	AO	53,217	252,083	09/21/2015	04/15/2025
617446-8C-6	MORGAN STANLEY SERIES GMTN			1	1FE	10,194,400	104.7050	10,470,507	10,000,000	10,175,767		(18,633)			4.000	3.731	JJ	175,556	200,000	01/18/2017	07/23/2025
617446-HD-4	MORGAN STANLEY NOTES			1	1FE	2,210,980	138.4630	2,769,265	2,000,000	2,149,966		(6,280)			7.250	6.438	AO	36,250	145,000	07/29/2003	04/01/2032
61744Y-AH-1	MORGAN STANLEY				1FE	19,958,200	99.6330	19,926,587	20,000,000	19,963,069		4,869			2.750	2.795	MN	64,167	275,000	05/16/2017	05/19/2022
61746B-DQ-6	MORGAN STANLEY SERIES F			1	1FE	6,323,319	104.4080	6,407,493	6,137,000	6,303,740		(19,580)			3.875	3.394	AO	40,956	237,809	02/22/2017	04/29/2024
61746B-ED-4	MORGAN STANLEY				1FE	9,935,966	99.5440	9,941,490	9,987,000	9,946,852		9,693			2.625	2.735	MN	32,042	262,159	11/14/2016	11/17/2021
61746B-EF-9	MORGAN STANLEY SERIES 10YR			1	1FE	22,275,250	102.3450	23,027,725	22,500,000	22,293,088		17,838			3.625	3.746	JJ	364,766	407,813	02/13/2017	01/20/2027
625383-AA-2	MULTI-COLOR CORP 144A			1	4FE	2,225,000	104.3750	2,322,344	2,225,000	2,225,000					6.125	6.125	JD	11,357	136,281	11/17/2014	12/01/2022
62539B-AA-3	MULTI COLOR CORP SERIES 144A			1	4FE	425,000	100.3750	426,594	425,000	425,000					4.875	4.875	MN	5,007		09/20/2017	11/01/2025
626717-AH-5	MURPHY OIL CORP			1	3FE	750,000	106.7500	800,625	750,000	750,000					6.875	6.875	FA	19,479	51,276	08/12/2016	08/15/2024
626738-AC-2	MURPHY OIL USA INC			1	3FE	625,000	104.2500	651,563	625,000	625,000					6.000	6.000	FA	14,167	37,500	06/16/2014	08/15/2023
628530-AV-9	MYLAN INC 144A			1	2FE	12,601,940	98.6120	12,819,555	13,000,000	12,748,375		44,861			3.125	3.548	JJ	187,326	406,250	08/05/2014	01/15/2023
62886E-AS-7	NCR CORPORATION			1	4FE	950,000	104.7500	995,125	950,000	950,000					6.375	6.375	JD	2,692	60,563	07/21/2014	12/15/2023
628931-AB-3	JP Morgan Chase Bank SUB DEBS				1FE	5,430,660	128.3950	5,135,810	4,000,000	4,642,115		(75,879)			8.250	5.408	MN	55,000	330,000	06/24/2003	11/01/2024
62912X-AF-1	NGPL PIPECO LLC SERIES 144A			1	3FE	445,000	103.7500	461,688	445,000	445,000					4.875	4.875	FA	9,039		07/25/2017	08/15/2027

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 Des.	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
62913T-AJ-1	NGL ENRGY PART LP/FIN CO SERIES WI			1	4FE	1,500,000	103.2500	1,548,750	1,500,000	1,500,000					7.500	7.500	MN	18,750	56,250	08/11/2017	11/01/2023
62913T-AM-4	NGL ENRGY PART LP/FIN CO			1	4FE	500,000	97.5000	487,500	500,000	500,000					6.125	6.125	MS	10,208	16,078	08/08/2017	03/01/2025
629377-BW-1	NRG ENERGY INC			1	4FE	1,250,000	104.0000	1,300,000	1,250,000	1,250,000					6.250	6.250	JJ	36,024	78,125	10/24/2014	07/15/2022
629377-BY-7	NRG ENERGY INC			1	4FE	1,748,876	104.7500	1,911,688	1,825,000	1,764,147		7,219			6.250	6.899	MN	19,010	114,063	10/28/2015	05/01/2024
629377-CC-4	NRG ENERGY INC SERIES WI			1	4FE	1,000,000	105.7500	1,057,500	1,000,000	1,000,000					6.625	6.625	JJ	30,549	33,125	04/18/2017	01/15/2027
629377-CD-2	NRG ENERGY INC SERIES 144A			1	4FE	500,000	101.0000	505,000	500,000	500,000					5.750	5.750	JJ	1,917		11/30/2017	01/15/2028
631005-BB-0	NARRAGANSETT EL SERIES 144A			1	1FE	25,008,800	103.5280	25,881,884	25,000,000	25,002,278		(964)			4.534	4.530	MS	333,753	1,133,500	03/18/2010	03/15/2020
635405-AM-5	NATIONAL CITY CORP SUB NOTES				1FE	4,465,189	106.0230	5,067,921	4,780,000	4,740,790		26,252			6.875	7.517	MN	41,991	328,625	07/01/1999	05/15/2019
63618E-AM-3	NATL FUEL GAS CO MTN				2FE	4,879,850	117.6830	5,884,158	5,000,000	4,956,947		6,540			7.395	7.599	MN	61,625	369,750	06/16/1993	03/30/2023
637417-AE-6	NATIONAL RETAIL PROP INC			1	2FE	4,251,249	102.9450	4,220,761	4,100,000	4,224,869		(25,163)			3.800	3.076	AO	32,891	155,800	12/09/2016	10/15/2022
637417-AF-3	NATIONAL RETAIL PROP INC			1	2FE	11,530,042	100.4980	11,525,082	11,468,000	11,522,759		(7,283)			3.300	3.195	AO	79,894	378,444	04/05/2017	04/15/2023
637417-AH-9	NATIONAL RETAIL PROP INC			1	2FE	14,431,466	102.5810	14,465,951	14,102,000	14,414,315		(17,150)			4.000	3.664	MN	72,077	452,800	09/26/2017	11/15/2025
637417-AJ-5	NATIONAL RETAIL PROP INC			1	2FE	28,122,898	99.1580	28,238,088	28,478,000	28,153,866		29,788			3.600	3.751	JD	45,565	1,033,751	01/24/2017	12/15/2026
637417-AK-2	NATIONAL RETAIL PROP INC			1	2FE	3,943,320	98.2520	3,930,089	4,000,000	3,944,729		1,409			3.500	3.669	AO	41,611		09/12/2017	10/15/2027
637432-NL-5	NATIONAL RURAL UTIL COOP			1	1FE	17,549,334	100.7500	17,490,207	17,360,000	17,532,984		(16,349)			2.950	2.767	FA	204,848	256,060	05/18/2017	02/07/2024
637432-NM-3	NATL RURAL UTIL CO-OP			1	1FE	11,995,640	99.4320	11,930,817	11,999,000	11,996,079		438			2.400	2.406	AO	52,796	143,988	04/18/2017	04/25/2022
637432-NN-1	NATL RURAL UTIL CO-OP			1	1FE	6,768,563	99.2650	6,700,398	6,750,000	6,768,213		(350)			3.050	3.016	AO	37,744	102,938	09/28/2017	04/25/2027
63860U-AK-6	NATIONSTAR MORT/CAP CORP			1	4FE	2,933,503	101.3750	3,015,906	2,975,000	2,947,134		4,508			6.500	6.724	JJ	96,688	193,375	05/08/2014	07/01/2021
63860U-AL-4	NATIONSTAR MORT/CAP CORP			1	4FE	1,406,943	101.0000	1,429,150	1,415,000	1,410,176		900			6.500	6.590	JD	7,665	91,975	01/17/2014	06/01/2022
63938C-AA-6	NAVIENT CORP			1	3FE	1,506,478	101.3750	1,616,931	1,595,000	1,534,765		18,928			5.000	6.490	AO	14,399	79,750	06/24/2016	10/26/2020
63938C-AD-0	NAVIENT CORP			1	3FE	794,063	105.5000	833,450	790,000	793,037		(736)			6.625	6.502	JJ	22,534	51,901	08/03/2016	07/26/2021
63938C-AE-8	NAVIENT CORP			1	3FE	1,459,963	106.5000	1,554,900	1,460,000	1,460,003		18			7.250	7.250	MS	28,227	108,496	09/19/2016	09/25/2023
63938C-AF-5	NAVIENT CORP			1	3FE	4,026,132	104.9500	4,198,000	4,000,000	4,025,116		(1,016)			6.500	6.333	JD	11,556	200,778	07/13/2017	06/15/2022
63946B-AD-2	NBCUNIVERSAL MEDIA LLC			1	1FE	41,442,327	106.5420	44,214,770	41,500,000	41,483,012		6,708			5.150	5.169	AO	362,145	2,137,250	08/19/2011	04/30/2020
64110L-AN-6	NETFLIX INC			1	4FE	2,280,000	97.7500	2,228,700	2,280,000	2,280,000					4.375	4.375	MN	12,746	49,875	11/03/2017	11/15/2026
64189P-AA-1	NEW AMETHYST CORP SERIES 144A			1	4FE	1,500,000	103.0000	1,545,000	1,500,000	1,500,000					6.250	6.250	JD	7,813	93,750	11/16/2016	12/01/2024
644188-BF-0	NEW ENGLAND POWER CO SERIES 144A			1	1FE	4,752,749	102.2370	4,892,042	4,785,000	4,752,792		43			3.800	3.838	JD	13,132		11/30/2017	12/05/2047
645370-AB-3	NEW HOME CO INC THE SERIES WI			1	4FE	1,292,338	104.7500	1,361,750	1,300,000	1,292,827		489			7.250	7.385	AO	23,563	50,790	09/08/2017	04/01/2022
651229-AP-1	NEWELL BRANDS INC			1	2FE	11,903,347	100.8030	11,995,606	11,900,000	11,901,379		(826)			2.875	2.868	JD	28,510	342,125	01/08/2015	12/01/2019
651229-AQ-9	NEWELL BRANDS INC			1	2FE	54,362,083	103.8450	55,762,700	53,698,000	54,236,958		(68,044)			4.000	3.827	JD	178,993	2,147,920	02/02/2017	12/01/2024
651229-AS-5	NEWELL BRANDS INC			1	2FE	2,990,580	102.3650	3,070,958	3,000,000	2,992,377		816			3.900	3.938	MN	19,500	117,000	10/14/2015	11/01/2025
651229-AV-8	NEWELL BRANDS INC			1	2FE	28,127,824	103.4760	28,154,800	27,209,000	28,013,950		(113,874)			3.850	3.215	AO	261,887	1,047,547	03/27/2017	04/01/2023
651229-AW-6	NEWELL BRANDS INC			1	2FE	12,361,504	104.4410	12,465,012	11,935,000	12,322,252		(38,734)			4.200	3.727	AO	125,318	501,270	01/31/2017	04/01/2026
65341X-AA-6	NEXSTAR ESCROW CORP SERIES 144A			1	4FE	1,000,000	103.2500	1,032,500	1,000,000	1,000,000					5.625	5.625	FA	23,438	56,875	07/13/2016	08/01/2024
653420-AB-8	NEXTERA ENERGY PARTNERS SERIES 144A			1	3FE	320,000	99.5000	318,400	320,000	320,000					4.500	4.500	MS	3,840		09/18/2017	09/15/2027
653420-AC-6	NEXTERA ENERGY PARTNERS SERIES 144A			1	3FE	295,000	101.7500	300,163	295,000	295,000					4.250	4.250	MS	3,343		09/18/2017	09/15/2024
65364U-AE-6	NIAGARA MOHAWK POWER SERIES 144A			1	1FE	12,781,532	106.9550	14,642,106	13,690,000	12,819,993		18,528			4.119	4.548	MN	51,690	563,891	11/16/2015	11/28/2042
65364U-AH-9	NIAGARA MOHAWK POWER SERIES 144A			1	1FE	20,292,353	109.7850	21,999,855	20,039,000	20,286,573		(4,969)			4.278	4.171	AO	214,317	782,425	07/28/2017	10/01/2034
65364U-AK-2	NIAGARA MOHAWK POWER SERIES 144A			1	1FE	11,999,880	103.5070	12,420,876	12,000,000	11,999,959		5			3.508	3.508	AO	105,240	420,960	09/22/2014	10/01/2024
65463P-AH-0	NIPSCO CAP MKTS INC MTN				2FE	5,001,504	110.9770	5,521,104	4,975,000	4,984,708		(1,800)			7.990	7.936	MS	117,042	397,503	05/18/2001	04/01/2022
65473Q-AR-4	NISOURCE FINANCE CORP			1	2FE	11,121,570	107.5860	13,179,313	12,250,000	11,952,827		97,786			5.450	6.443	MS	196,578	667,625	05/16/2006	09/15/2020
655664-AH-3	NORDSTROM INC UNSEC'D SR DEBS				2FE	22,787,262	113.3410	23,978,335	21,156,000	22,138,343		(66,976)			6.950	6.325	MS	432,934	1,470,342	06/22/2004	03/15/2028
655664-AN-0	NORDSTROM INC BASIC			1	2FE	20,692,600	104.6580	20,931,523	20,000,000	20,196,718		(78,635)			4.750	4.302	MN	158,333	950,000	04/07/2011	05/01/2020
655844-AJ-7	NORFOLK SOUTHERN CORP BONDS			1	2FE	822,686	135.8900	1,055,865	777,000	804,835		(2,022)			7.800	7.288	MN	7,744	60,606	08/20/2003	05/15/2027
655844-AK-4	NORFOLK SOUTHERN CORP BONDS			1	2FE	29,660,872	164.9160	47,677,205	28,910,000	29,660,352		(158)			7.900	7.700	MN	291,830	2,283,890	08/08/2003	05/15/2097
655844-AX-6	NORFOLK SOUTHERN CORP BASIC			1	2FE	26,107,475	118.3340	33,397,336	28,223,000	26,853,743		74,347			5.640	6.220	MN	194,551	1,591,777	05/25/2011	05/17/2029
655844-BC-1	NORFOLK SOUTHERN CORP			1	2FE	9,047,520	105.1280	8,410,216	8,000,000	8,195,545		(127,973)			5.900	4.149	JD	20,978	472,000	05/25/2010	06/15/2019
655855-FA-7	NORFOLK SOUTHERN RAILWAY				2FE	3,240,811	116.6380	3,044,260	2,610,000	2,758,385		(53,580)			9.750	7.179	JD	11,310	254,475	08/24/2004	06/15/2020
655855-FB-5	NORFOLK SOUTHERN RAILWAY				2FE	19,394,093	161.0020	30,815,870	19,140,000	19,366,201		(2,808)			7.875	7.768	MN	192,596	1,507,275	08/24/2004	05/15/2043
664397-AK-2	EVERSOURCE ENERGY			1	2FE	13,367,497	99.5050	13,094,798	13,160,000	13,322,117		(29,518)			2.800	2.540	MN	61,413	368,480	06/17/2016	05/01/2023
664397-AM-8	EVERSOURCE ENERGY SERIES H			1	2FE	24,253,550	100.3770	23,337,759	23,250,000	24,097,623		(112,865)			3.150	2.562	JJ	337,706	732,375	10/04/2016	01/15/2025
664675-AE-5	NORTHEASTERN UNIVERSITY			1	1FE	925,000	99.6300	921,576	925,000	925,000					3.249	3.249	MS	10,018	30,053	01/10/2014	03/01/2020
664675-AF-2	NORTHEASTERN UNIVERSITY			1	1FE	1,100,000	100.0800	1,100,884	1,100,000	1,100,000					3.599	3.599	MS	13,196	39,589	01/10/2014	03/01/2021
664675-AH-8	NORTHEASTERN UNIVERSITY			1	1FE	850,000	103.5290	879,994	850,000	850,000					4.181	4.181	MS	11,846	35,539	01/10/2014	03/01/2023
664675-AJ-4	NORTHEASTERN UNIVERSITY			1	1FE	3,000,000	101.6530	3,049,601	3,000,000	3,000,000					4.311	4.311	MS	43,110	129,330	01/10/2014	03/01/2024
664675-AL-9	NORTHEASTERN UNIVERSITY			1	1FE	1,380,000	102.4420	1,413,705	1,380,000	1,380,000					4.611	4.611	MS	21,211	63,632	01/10/2014	03/01/2026
665228-CA-8	NORTHERN ILLINOIS GAS FMB			1	1FE	696,626	112.8870	790,210	700,000	698,582		196			5.800	5.841	JD	3,383	40,600	12/04/2003	12/01/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	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
665772-CQ-0	NORTHERN STATES PWR MINN			1	1FE	7,999,442	101.7540	8,221,728	8,080,000	7,999,903		461			3.600	3.655	MS	87,264		09/06/2017	09/15/2047
665859-AL-8	NORTHERN TRUST CORP				1FE	2,468,337	102.9790	2,368,512	2,300,000	2,362,196		(20,900)			3.450	2.458	MN	12,564	79,350	08/21/2012	11/04/2020
66586G-CD-7	NORTHERN TRUST CO				1FE	15,263,744	102.7460	12,920,318	12,575,000	12,816,086		(377,594)			6.500	3.357	FA	308,786	817,375	12/06/2010	08/15/2018
666807-AQ-5	NORTHROP GRUMMAN CORP DEBS				2FE	27,103,000	130.6420	32,660,451	25,000,000	26,068,628		(94,426)			7.875	7.171	MS	656,250	1,968,750	12/16/1998	03/01/2026
666807-BA-9	NORTHROP GRUMMAN CORP			1	2FE	33,817,997	104.4920	33,541,911	32,100,000	32,454,842		(212,174)			5.050	4.320	FA	675,438	1,621,050	03/02/2011	08/01/2019
666807-BE-1	NORTHROP GRUMMAN CORP			1	2FE	18,223,600	103.1250	20,624,971	20,000,000	19,345,824		185,601			3.500	4.611	MS	206,111	700,000	02/09/2011	03/15/2021
666807-BG-6	NORTHROP GRUMMAN CORP			1	2FE	20,192,866	102.0440	20,816,966	20,400,000	20,267,364		21,032			3.250	3.378	FA	276,250	663,000	09/11/2014	08/01/2023
666807-BH-4	NORTHROP GRUMMAN CORP			1	2FE	7,455,710	115.4940	8,200,081	7,100,000	7,442,188		(7,171)			4.750	4.432	JD	28,104	337,250	01/07/2016	06/01/2043
666807-BP-6	NORTHROP GRUMMAN CORP			1	2FE	9,154,429	104.5100	9,397,572	8,992,000	9,154,170		(259)			4.030	3.925	AO	78,515		11/21/2017	10/15/2047
667748-AF-4	NORTHWEST PIPELINE CORP DEBS				2FE	3,984,000	119.7470	4,789,867	4,000,000	3,992,202		711			7.125	7.158	JD	23,750	285,000	11/30/1995	12/01/2025
670001-AA-4	NOVELIS CORP SERIES 144A			1	4FE	1,360,425	104.7500	1,419,363	1,355,000	1,359,355		(803)			6.250	6.168	FA	31,993	81,394	08/16/2016	08/15/2024
670001-AC-0	NOVELIS CORP SERIES 144A			1	4FE	1,245,000	102.0000	1,269,900	1,245,000	1,245,000					5.875	5.873	MN	9,346	85,538	09/07/2016	09/30/2026
67019E-AB-3	NSTAR			1	2FE	4,958,350	103.5750	5,178,746	5,000,000	4,990,703		4,659			4.500	4.605	MN	28,750	225,000	11/12/2009	11/15/2019
67021C-AM-9	NSTAR ELECTRIC CO			1	1FE	17,410,409	101.2110	17,357,703	17,150,000	17,406,064		(4,345)			3.200	3.012	MN	70,124	274,400	11/08/2017	05/15/2027
67059T-AD-7	NUSTAR LOGISTICS LP			1	3FE	1,310,000	106.5000	1,395,150	1,310,000	1,310,000					6.750	6.750	FA	36,844	88,425	08/14/2013	02/01/2021
67059T-AE-5	NUSTAR LOGISTICS LP			1	3FE	1,000,000	101.7500	1,017,500	1,000,000	1,000,000					5.625	5.625	AO	9,844	28,125	04/20/2017	04/28/2027
674215-AE-8	OASIS PETROLEUM INC			1	4FE	2,045,000	102.2500	2,091,013	2,045,000	2,045,000					6.875	6.875	JJ	64,829	140,594	06/27/2012	01/15/2023
674215-AG-3	OASIS PETROLEUM INC			1	4FE	1,351,000	102.6250	1,386,464	1,351,000	1,351,000					6.875	6.875	MS	27,348	92,881	08/14/2014	03/15/2022
674599-CC-7	OCCIDENTAL PETROLEUM CO			1	1FE	6,866,510	102.5200	7,176,435	7,000,000	6,941,963		12,926			3.125	3.342	FA	82,639	218,750	08/15/2011	02/15/2022
674599-CH-6	OCCIDENTAL PETROLEUM CO			1	1FE	10,044,500	102.4120	10,241,181	10,000,000	10,040,812		(3,688)			3.400	3.342	AO	71,778	340,000	01/18/2017	04/15/2026
674599-CM-5	OCCIDENTAL PETROLEUM CO			1	1FE	9,957,900	99.4150	9,941,521	10,000,000	9,962,837		4,583			3.000	3.047	FA	113,333	231,667	11/02/2016	02/15/2027
677071-AC-6	OHANA MILITARY COMMUNITIES LLC SERIES 041 144A			1	1FE	30,327,250	120.3650	30,091,370	25,000,000	30,068,205		(103,947)			6.193	4.790	AO	387,063	1,548,250	05/28/2015	04/01/2049
679574-AG-8	OLD DOMINION ELEC CO-OP NTS			1	1FE	9,166,667	106.9030	9,799,478	9,166,667	9,166,667					6.210	6.210	JD	47,438	569,250	12/12/2002	12/01/2028
680665-AJ-5	OLIN CORP			1	3FE	439,819	105.2500	463,100	440,000	439,831		12			5.125	5.130	MS	6,640	11,651	03/14/2017	09/15/2027
68163P-AA-2	WEST CORP SERIES 144A			1	4FE	985,790	98.7500	987,500	1,000,000	986,078		288			8.500	8.750	AO	19,125		10/03/2017	10/15/2025
68233D-AR-8	ONCOR ELECTRIC DELIVERY NTS REG			1	1FE	25,529,900	118.1620	29,540,528	25,000,000	25,192,440		(34,217)			7.000	6.804	MS	583,333	1,750,000	04/04/2003	09/01/2022
68233D-AT-4	ONCOR ELECTRIC DELIVERY SR SEC NTS REG			1	1FE	16,584,414	138.2220	20,677,961	14,960,000	16,099,737		(48,450)			7.000	6.190	MN	174,533	1,047,200	01/15/2004	05/01/2032
68389X-BC-8	ORACLE CORP			1	1FE	5,056,300	100.4330	5,021,642	5,000,000	5,055,255		(1,045)			2.950	2.776	MN	18,847	73,750	11/06/2017	05/15/2025
68389X-BM-6	ORACLE CORP			1	1FE	4,880,650	97.4950	4,874,740	5,000,000	4,883,811		3,161			2.650	2.960	JJ	61,097		09/27/2017	07/15/2026
68389X-BN-4	ORACLE CORP			1	1FE	10,833,538	101.6970	10,813,392	10,633,000	10,832,377		(1,162)			3.250	3.023	MN	49,916		12/06/2017	11/15/2027
68389X-BS-3	ORACLE CORP			1	1FE	9,984,200	100.7170	10,071,660	10,000,000	9,984,483		283			2.950	2.975	MN	42,611		11/07/2017	11/15/2024
684181-AA-8	ORANGE COGEN FUND CORP SR SEC SERIES 144A			1	2FE	2,105,600	111.3650	2,344,896	2,105,600	2,105,600					8.175	8.259	MJSD	7,650	172,133	03/21/1997	03/15/2022
690872-AB-2	OWENS BROCKWAY SERIES 144A			1	4FE	2,113,000	105.5000	2,215,500	2,100,000	2,111,280		(1,258)			5.375	5.283	AO	23,829	112,875	07/06/2016	01/15/2025
69318F-AG-3	PBF HOLDING CO LLC SERIES WI			1	3FE	1,600,000	105.0000	1,680,000	1,600,000	1,600,000					7.250	7.250	JD	5,156	62,833	12/08/2017	06/15/2025
69318U-AB-1	PBF LOGISTICS LP/FINANCE SERIES WI			1	4FE	287,000	103.0000	295,610	287,000	287,000					6.875	6.875	MN	2,521	19,731	12/07/2015	05/15/2023
693304-AG-2	PECO ENERGY CO FMB			1	1FE	964,050	125.9640	1,259,638	1,000,000	973,066		936			5.900	6.164	MN	9,833	59,000	06/28/2004	05/01/2034
693304-AL-1	PECO ENERGY CO			1	1FE	9,219,015	100.5770	8,549,051	8,500,000	8,516,572		(99,990)			5.350	4.129	MS	151,583	454,750	11/23/2009	03/01/2018
693506-AQ-0	PPG INDUSTRIES DEBS				1FE	4,873,350	118.7300	5,936,490	5,000,000	4,964,768		8,672			9.000	9.251	MN	75,000	450,000	05/14/1991	05/01/2021
693522-AG-9	PQ CORP SERIES 144A			1	4FE	470,000	106.7500	501,725	470,000	470,000					6.750	6.750	MN	4,054	31,725	04/26/2016	11/15/2022
69352P-AD-5	PPL CAPITAL FUNDING INC PPL CAPITAL FUNDING INC			1	2FE	1,966,698	105.7930	1,978,334	1,870,000	1,936,650		(14,545)			4.200	3.286	JD	3,491	78,540	11/19/2015	06/15/2022
69352P-AE-3	PPL CAPITAL FUNDING INC			1	2FE	9,201,285	102.8150	8,944,875	8,700,000	9,087,369		(77,414)			3.500	2.483	JD	25,375	304,500	08/19/2016	12/01/2022
69352P-AF-0	PPL CAPITAL FUNDING INC			1	2FE	37,111,465	102.0190	36,104,543	35,390,000	36,771,719		(247,514)			3.400	2.586	JD	100,272	1,203,260	08/31/2016	06/01/2023
69352P-AK-9	PPL CAPITAL FUNDING INC			1	2FE	45,462,544	104.6190	45,781,155	43,760,000	45,143,728		(167,924)			3.950	3.359	MS	508,953	1,531,020	06/29/2017	03/15/2024
69352P-AL-7	PPL CAPITAL FUNDING INC			1	2FE	8,252,703	97.8740	8,465,085	8,649,000	8,285,028		32,326			3.100	3.689	MN	34,260	268,119	02/14/2017	05/15/2026
69353R-EQ-7	PNC BANK NA			2	1FE	8,444,524	101.4930	8,403,612	8,280,000	8,443,372		(1,151)			3.250	2.949	JD	22,425		12/07/2017	06/01/2025
69353R-EY-0	PNC BANK NA SERIES BKNT			2	1FE	15,970,169	99.9500	15,985,958	15,994,000	15,974,985		4,532			2.550	2.582	JD	24,924	407,847	12/06/2016	12/09/2021
69353R-FG-8	PNC BANK NA SERIES BKNT			2	1FE	9,996,600	99.8510	9,985,140	10,000,000	9,996,660		60			3.100	3.104	AO	58,556		10/18/2017	10/25/2027
693627-AJ-0	DUKE ENERGY INDIANA INC FMB			1	1FE	5,563,400	122.1110	6,105,573	5,000,000	5,187,583		(38,223)			8.850	7.750	JJ	204,042	442,500	03/05/2001	01/15/2022
693627-AK-7	DUKE ENERGY INDIANA INC			1	1FE	5,964,013	147.2180	8,833,080	6,000,000	5,972,388		934			8.310	8.365	MS	166,200	498,600	05/03/1999	09/01/2032
69363F-BD-3	PSI ENERGY INC SEC MTN				1FE	4,994,640	115.3200	5,766,018	5,000,000	4,998,225		329			8.240	8.250	FA	155,644	412,000	08/20/1992	08/22/2022
694308-GE-1	PACIFIC GAS & ELEC FMB			1	1FE	7,652,310	126.0440	10,083,528	8,000,000	7,736,288		8,983			6.050	6.378	MS	161,333	484,000	06/23/2004	03/01/2034
695114-BT-4	PACIFICORP 1ST MTG SEC'D			1	1FE	18,388,860	144.8370	26,070,677	18,000,000	18,274,592		(11,489)			7.700	7.518	MN	177,100	1,386,000	04/18/2002	11/15/2031
69512E-FF-7	PACIFICORP SEC MTN				1FE	5,000,000	121.5480	6,077,410	5,000,000	5,000,000					8.230	8.231	MS	137,167	411,500	01/20/1993	01/20/2023
69512E-FP-5	PACIFICORP SEC MTN				1FE	4,063,320	121.5480	4,861,928	4,000,000	4,023,218		(3,507)			8.230	8.090	MS	109,733	329,200	01/29/1993	01/20/2023
696429-AC-3	PALL CORP			1	1FE	17,593,802	106.2210	18,163,867	17,100,000	17,242,360		(54,119)			5.000	4.635	JD	38,000	855,000	08/30/2010	06/15/2020
70109H-AH-8	PARKER - HANNIFIN CORP			1	1FE	19,858,579	101.3220	17,827,599	17,595,000	17,722,280		(336,602)			5.500	3.512	MN	123,654	967,725	02/23/2011	05/15/2018
70109H-AL-9	PARKER - HANNIFIN CORP MTN			1	1FE	6,984,600	102.3300	7,163,082	7,000,000	6,988,863		1,417			3.300	3.326	MN	25,667	231,000	11/18/2014	11/21/2024

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
70109H-AM-7	PARKER - HANNIFIN CORP SERIES MTN			1	1FE	23,890,944	109.1480	25,220,941	23,107,000	23,847,254		(23,835)			4.200	3.932	MN	107,833	856,212	07/12/2017	11/21/2034
701885-AD-7	PARSLEY ENERGY LLC / PARSLEY F SERIES 144A			1	4FE	721,500	101.0000	727,200	720,000	721,385		(115)			5.375	5.331	JJ	17,845	22,790	05/05/2017	01/15/2025
701885-AH-8	PARSLEY ENERGY LLC FINAN SERIES 144A			1	4FE	300,000	102.2500	306,750	300,000	300,000					5.625	5.625	AO	3,750		10/05/2017	10/15/2027
70213H-AB-4	PARTNERS HEALTHCARE SYST			1	1FE	32,658,764	101.9590	31,734,744	31,125,000	31,784,663		(177,022)			3.443	2.803	JJ	535,817	1,071,634	06/06/2013	07/01/2021
70338P-AC-4	PATTERN ENERGY GROUP INC SERIES 144A			1	3FE	1,500,000	105.0000	1,575,000	1,500,000	1,500,000					5.875	5.875	FA	36,719	45,531	01/20/2017	02/01/2024
703428-AE-8	PATTERSON COMPANIES INC PRIVATE PLACEMENT				2	18,750,000	102.3010	19,181,344	18,750,000	18,750,000					3.590	3.590	JD	43,005	673,125	11/10/2011	12/08/2021
70457L-AA-2	PEABODY SEC FIN CORP SERIES 144A			1	4FE	1,000,000	103.7500	1,037,500	1,000,000	1,000,000					6.000	6.000	MS	15,167	37,500	02/08/2017	03/31/2022
705322-AJ-4	PEDERNALES ELEC CO-OP SERIES 144A			4	1FE	8,582,000	107.1970	9,199,680	8,582,000	8,582,000					5.952	5.951	MN	65,269	510,801	10/10/2002	11/15/2022
707569-AS-8	PENN NATIONAL GAMING INC SERIES 144A			1	4FE	2,396,630	103.7500	2,464,063	2,375,000	2,394,992		(1,638)			5.625	5.479	JJ	61,602	65,313	05/12/2017	01/15/2027
70959W-AG-8	PENSKE AUTOMOTIVE GROUP			1	4FE	1,467,366	101.4700	1,522,050	1,500,000	1,471,178		2,586			5.500	5.791	MN	10,542	82,500	07/12/2016	05/15/2026
713291-AH-5	PEPCO HOLDINGS INC BASIC			1	2FE	11,661,300	132.3460	13,234,580	10,000,000	11,199,666		(49,323)			7.450	6.191	FA	281,444	745,000	09/21/2004	08/15/2032
71343P-AC-5	PEPSIAMERICAS INC BASIC			1	1FE	9,628,326	125.9520	13,319,456	10,575,000	9,818,826		23,782			5.500	6.177	MN	74,319	581,625	07/18/2007	05/15/2035
713448-BS-6	PEPSICO INC			1	1FE	28,458,429	120.3990	30,491,129	25,325,000	28,311,685		(79,327)			4.875	4.072	MN	205,766	1,234,594	04/07/2016	11/01/2040
713448-BZ-0	PEPSICO INC			1	1FE	3,206,588	106.0040	3,264,925	3,080,000	3,201,702		(3,051)			4.000	3.750	MS	39,698	123,200	04/29/2016	03/05/2042
713448-CG-1	PEPSICO INC			1	1FE	10,057,200	100.9100	10,090,971	10,000,000	10,032,087		(5,721)			2.750	2.683	MS	91,667	275,000	05/07/2013	03/01/2023
713448-CM-8	PEPSICO INC			1	1FE	15,972,000	104.8660	16,778,586	16,000,000	15,981,591		2,622			3.600	3.621	MS	192,000	576,000	02/25/2014	03/01/2024
713448-DD-7	PEPSICO INC PEPSICO INC			1	1FE	6,981,450	113.6340	7,954,382	7,000,000	6,982,121		311			4.450	4.466	AO	66,626	311,500	10/08/2015	04/14/2046
713448-DY-1	PEPSICO INC			1	1FE	29,874,125	99.6470	29,885,144	29,991,000	29,876,188		2,062			3.000	3.045	AO	202,439		10/27/2017	10/15/2027
717081-EC-3	PFIZER INC			1	1FE	4,995,854	109.5480	5,499,317	5,020,000	4,996,891		981			4.000	4.035	JD	8,924	214,187	11/14/2016	12/15/2036
71713U-AW-2	PHARMACIA CORP DEBS			1	1FE	5,011,023	130.4820	5,728,174	4,390,000	4,766,224		(24,528)			6.600	5.543	JD	24,145	289,740	02/20/2004	12/01/2028
720186-AC-5	PIEDMONT NATURAL GAS MTN'S				1FE	14,420,700	128.0650	17,929,104	14,000,000	14,186,059		(20,420)			8.450	8.187	JJ	591,500	1,183,000	08/02/1995	09/19/2024
720186-AD-3	PIEDMONT NATURAL GAS MTN'S				1FE	7,000,000	123.4390	8,640,704	7,000,000	7,000,000					7.400	7.402	JJ	259,000	518,000	10/03/1995	10/03/2025
720186-AE-1	PIEDMONT NATURAL GAS MTN				1FE	5,203,600	126.3390	6,316,973	5,000,000	5,107,168		(8,460)			7.500	7.168	JJ	187,500	375,000	11/21/1996	10/09/2026
72348Y-AA-3	PINNACLE ENTERTAINMENT INC			1	4FE	3,018,105	107.0000	3,247,450	3,035,000	3,019,002		897			5.625	5.710	MN	28,453	85,359	08/17/2017	05/01/2024
723787-AB-3	PIONEER NATURAL RESOURCES SR UNSEC'D CO GTY			1	2FE	7,660,060	124.6220	8,723,553	7,000,000	7,396,538		(27,566)			7.200	6.424	JJ	232,400	504,000	03/22/2004	01/15/2028
723787-AF-4	PIONEER NATURAL RESOURCES			1	2FE	3,996,120	101.4970	4,059,864	4,000,000	3,999,846		447			6.875	6.887	MN	45,833	275,000	04/26/2006	05/01/2018
723787-AM-9	PIONEER NATURAL RESOURCES			1	2FE	15,758,601	107.1840	15,743,128	14,688,000	15,729,343		(29,258)			4.450	3.406	JJ	301,390		10/03/2017	01/15/2026
724479-AN-0	PITNEY BOWES INC			1	2FE	821,075	91.7490	775,279	845,000	821,705		630			4.700	5.301	AO	11,694		11/02/2017	04/01/2023
727610-AN-7	PLASTIPAK HOLDINGS INC SERIES 144A			1	4FE	872,025	102.2500	889,575	870,000	871,999		(26)			6.250	6.193	AO	11,932		11/30/2017	10/15/2025
729416-AX-5	PLY GEM INDUSTRIES INC SERIES WI			1	4FE	733,163	103.2500	758,888	735,000	733,670		276			6.500	6.551	FA	19,906	47,775	06/01/2016	02/01/2022
730481-AF-5	J.B. POINDEXTER & CO SERIES 144A			1	4FE	1,087,820	103.7500	1,122,575	1,082,000	1,084,156		(834)			9.000	8.900	AO	24,345	97,380	08/15/2012	04/01/2022
73651H-AV-3	PORTLAND GEN ELEC CO SEC MTN				1FE	5,000,000	119.1530	5,957,634	5,000,000	5,000,000					9.310	9.313	AO	98,272	465,500	08/12/1991	08/11/2021
73664#-AA-8	PORTLAND GAS SEC'D SR NTS			4	1	795,274	101.7880	809,496	795,274	795,274					5.900	5.943	MJSD	130	46,921	03/18/2003	12/31/2018
737446-AJ-3	POST HOLDINGS INC SERIES 144A			1	4FE	576,395	112.5000	633,375	563,000	573,256		(1,480)			8.000	7.585	JJ	20,768	45,040	10/09/2015	07/15/2025
737446-AK-0	POST HOLDINGS INC SERIES 144A			1	4FE	154,994	98.3750	152,481	155,000	154,994					5.000	5.001	FA	2,928		10/16/2017	08/15/2026
737446-AL-8	POST HOLDINGS INC SERIES 144A			1	4FE	1,081,170	103.5000	1,102,275	1,065,000	1,080,033		(1,138)			5.500	5.182	MS	19,525	32,054	07/13/2017	03/01/2025
737446-AM-6	POST HOLDINGS INC SERIES 144A			1	4FE	860,024	101.7500	854,700	840,000	859,075		(949)			5.750	5.362	MS	16,100	25,644	09/19/2017	03/01/2027
737446-AN-4	POST HOLDINGS INC SERIES 144A			1	4FE	755,000	100.5300	759,002	755,000	755,000					5.625	5.624	JJ	3,539		11/28/2017	01/15/2028
73763H-AW-6	POTLATCH CORP MTN				3FE	5,000,000	100.5190	5,025,960	5,000,000	5,000,000					8.875	8.877	JD	36,979	443,750	02/04/1992	02/05/2018
737679-DE-7	POTOMAC ELEC PWR			1	1FE	24,676,050	109.0330	26,252,907	24,078,000	24,666,301		(9,749)			4.150	3.993	MS	294,220	874,696	06/01/2017	03/15/2043
74005P-AU-8	PRAXAIR INC			1	1FE	15,215,203	103.7120	14,208,492	13,700,000	14,044,066		(204,755)			4.500	2.902	FA	232,900	616,500	12/07/2011	08/15/2019
74005P-AY-0	PRAXAIR INC			1	1FE	3,362,483	105.0620	3,130,838	2,980,000	3,137,590		(46,888)			4.050	2.326	MS	35,537	120,690	12/19/2012	03/15/2021
74005P-AZ-7	PRAXAIR INC			1	1FE	11,527,070	101.7670	11,703,245	11,500,000	11,513,229		(3,513)			3.000	2.966	MS	115,000	345,000	06/13/2012	09/01/2021
74005P-BA-1	PRAXAIR INC			1	1FE	10,164,864	100.1580	10,316,236	10,300,000	10,238,372		13,987			2.450	2.604	FA	95,332	252,350	06/07/2012	02/15/2022
74166M-AA-4	PRIME SECSRVC BRW/FINANC SERIES 144A			1	4FE	725,000	111.0000	804,750	725,000	725,000					9.250	9.250	MN	8,569	67,063	04/20/2016	05/15/2023
742718-DF-3	PROCTER & GAMBLE CO/THE			1	1FE	13,248,935	133.1890	14,517,635	10,900,000	13,084,349		(74,295)			5.550	4.038	MS	194,928	604,950	11/17/2015	03/05/2037
742738-AB-9	PRIT CORE REALTY HOLDINHS LLC PRIT CORE REALTY HOLDINHS LLC			1	2	5,648,957	102.8150	5,706,221	5,550,000	5,622,696		(12,729)			3.850	3.568	FA	81,315	213,675	10/21/2015	02/14/2023
742741-AA-9	PROCTER & GAMBLE ESOP DEB			4	1FE	14,954,912	110.7590	14,087,340	12,718,912	13,217,982		(172,767)			9.360	6.571	JJ	595,245	1,190,490	11/24/2008	01/01/2021
742758-AB-7	PRISA II PRISA II			1	2Z	2,700,000	100.7810	2,721,076	2,700,000	2,700,000					4.420	4.420	FA	44,421	119,340	01/15/2016	02/17/2026
742758-AC-5	PRISA II PRISA II				2Z	5,400,000	100.7070	5,438,167	5,400,000	5,400,000					4.510	4.510	FA	90,651	243,540	01/15/2016	02/17/2027
743263-AE-5	PROGRESS ENERGY INC BASIC			1	2FE	23,897,000	139.9660	27,993,203	20,000,000	22,691,647		(128,883)			7.750	6.236	MS	516,667	1,550,000	09/17/2004	03/01/2031
74340X-AW-1	PROLOGIS LP			1	1FE	24,411,003	107.0580	24,173,783	22,580,000	24,368,755		(42,248)			4.250	2.658	FA	362,534		12/11/2017	08/15/2023
74347#-AB-1	PROSIGHT GLOBAL INC Private Placement			1	2Z	10,000,000	108.6130	10,861,290	10,000,000	10,000,000					6.500	6.498	MN	55,972	650,000	09/16/2014	11/26/2020
743755-AJ-9	PRVDNC HLTN & SVC OBL GR			1	1FE	59,962,420	108.0050	64,694,828	59,900,000	59,939,104		(5,945)			4.379	4.366	AO	655,755	2,623,021	10/21/2013	10/01/2023
744331-AF-6	PRUDENTIAL FNDG CORP NOTES SERIES 144A				1FE	22,682,565	116.6270	30,906,269	26,500,000	24,907,852		209,414			6.750	8.076	MS	526,688	1,788,750	04/16/2001	09/15/2023
744516-AA-3	PUB SVC OF NORTH CAROLINA SR DEBS				2FE	10,000,000	120.3720	12,037,169	10,000,000	10,000,000					6.990	6.990	JJ	322,317	699,000	01/16/1996	01/15/2026

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 Des.	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
744567-CN-6	PUB SVC ELEC & GAS FRMBS				1FE	10,165,750	120.6710	12,067,113	10,000,000	10,046,107		(11,141)			9.250	9.089	JD	77,083	925,000	10/22/1991	06/01/2021
744567-EA-2	PUB SVC ELEC & GAS FRMBS				1FE	8,003,946	120.9190	9,226,104	7,630,000	7,736,054		(25,626)			9.250	8.770	JD	58,815	705,775	10/25/1994	06/01/2021
74531E-AA-0	PUGET SOUND ENERGY SR NOTES MTN SERIES A			1	1FE	11,052,500	129.0740	14,198,092	11,000,000	11,031,889		(2,116)			7.020	6.980	MS	227,370	772,200	09/18/2002	12/01/2027
74531E-AB-8	PUGET SOUND ENERGY FMB SERIES A			1	1FE	5,018,000	102.0520	5,102,590	5,000,000	5,001,480		(1,666)			6.740	6.703	MS	99,228	337,000	09/16/2002	06/15/2018
747301-AC-3	QUAD GRAPHICS INC SERIES WI			1	4FE	1,551,633	103.5000	1,759,500	1,700,000	1,582,433		21,378			7.000	8.963	MN	19,833	119,000	07/19/2016	05/01/2022
74733V-AB-6	QEP RESOURCES INC			1	3FE	753,828	102.2500	818,000	800,000	763,415		6,387			5.375	6.510	AO	10,750	43,000	06/24/2016	10/01/2022
74733V-AC-4	QEP RESOURCES INC			1	3FE	2,718,911	101.1860	3,000,165	2,965,000	2,763,333		29,945			5.250	6.791	MN	25,944	147,788	05/05/2017	05/01/2023
74733V-AD-2	QEP RESOURCES INC			1	3FE	300,000	101.3750	304,125	300,000	300,000					5.625	5.625	MS	1,875		11/06/2017	03/01/2026
74840L-AA-0	QUICKEN LOANS INC SERIES 144A			1	3FE	1,320,000	103.5010	1,366,213	1,320,000	1,320,000					5.750	5.750	MN	12,650	75,900	05/01/2015	05/01/2025
74840L-AB-8	QUICKEN LOANS INC SERIES 144A			1	3FE	346,595	98.7200	345,520	350,000	346,598		4			5.250	5.375	JJ	1,174		12/05/2017	01/15/2028
74955D-AB-7	RGS AEGCO FUNDING CORP			4	2FE	1,404,884	108.1850	1,572,117	1,453,173	1,433,830		2,896			9.820	10.170	JD	9,513	142,702	09/05/1990	12/07/2022
74955E-AA-7	INDIANA-MICHIGAN PWR CO RGS FUNDING			4	2FE	3,666,164	108.8350	4,096,904	3,764,339	3,724,780		5,908			9.810	10.085	JD	24,619	369,282	08/28/1990	12/07/2022
74955E-AB-5	RGS I&M FUNDING CORP RGS FUNDING SERIES F			4	2FE	3,601,660	108.1850	3,838,584	3,548,162	3,567,425		(3,343)			9.820	9.666	JD	23,229	348,430	06/27/1991	06/07/2022
74966N-AA-4	RJS POWER HOLDINGS LLC 144A			1	4FE	1,963,631	102.7500	2,055,000	2,000,000	1,986,456		8,263			4.625	5.088	JJ	42,653	92,500	02/12/2015	07/15/2019
750236-AU-5	RADIAN GROUP INC			1	3FE	1,539,169	102.4500	1,562,363	1,525,000	1,538,770		(399)			4.500	4.338	AO	18,109		11/08/2017	10/01/2024
751277-AS-3	RALSTON PURINA DEBS				1FE	23,149,693	125.5480	25,109,567	20,000,000	21,635,226		(166,078)			7.875	6.555	JD	70,000	1,575,000	10/15/2001	06/15/2025
755111-AF-8	RAYTHEON COMPANY DEB			1	1FE	15,149,168	132.9170	15,803,810	11,890,000	14,116,791		(178,848)			7.200	4.752	FA	323,408	856,080	06/07/2011	08/15/2027
755111-BR-1	RAYTHEON COMPANY			1	1FE	9,822,288	104.5100	9,614,955	9,200,000	9,361,276		(71,962)			4.400	3.535	FA	152,924	404,800	11/15/2010	02/15/2020
755111-BT-7	RAYTHEON COMPANY			1	1FE	55,274,923	102.2980	59,312,261	57,980,000	57,096,297		294,615			3.125	3.705	AO	382,507	1,811,875	06/02/2011	10/15/2020
758202-AK-1	REED ELSEVIER CAPITAL			1	2FE	21,058,123	100.7630	21,775,859	21,611,000	21,275,517		63,271			3.125	3.480	AO	142,573	675,344	01/29/2016	10/15/2022
75820Q-AC-6	REED ELSEVIER CAPITAL				2FE	10,980,400	122.8580	12,285,845	10,000,000	10,525,645		(53,886)			7.500	6.588	MN	95,833	750,000	05/08/2006	05/15/2025
758766-AH-2	REGAL ENTERTAINMENT GRP			1	4FE	412,000	103.1250	424,875	412,000	412,000					5.750	5.750	MS	6,975	23,690	02/25/2014	03/15/2022
75884R-AV-5	REGENCY CENTERS LP			1	2FE	28,061,388	100.0910	28,063,575	28,038,000	28,061,689		301			3.600	3.588	FA	420,570	518,703	06/27/2017	02/01/2027
75886A-AQ-1	REGENCY ENERGY PART/FIN			1	2FE	8,396,773	106.5970	8,401,984	7,882,000	8,307,947		(85,188)			5.000	3.686	AO	98,525	394,100	12/13/2016	10/01/2022
75915Q-AC-2	REGIONALCARE HOSPITAL PR SERIES 144A			1	4FE	479,186	105.5000	503,235	477,000	478,675		(313)			8.250	8.150	MN	6,559	39,353	04/25/2016	05/01/2023
76011Q-AA-7	RENTECH NIT PART/FINANCE SERIES 144A			1	4Z	387,075	100.0000	390,000	390,000	388,355		431			6.500	6.644	AO	5,352	25,350	10/17/2014	04/15/2021
760759-AS-9	REPUBLIC SERVICES			1	2FE	4,991,600	100.7480	5,037,384	5,000,000	4,991,690		90			3.375	3.395	MN	21,094		11/13/2017	11/15/2027
76132F-A*-8	Retail Opportunity Investment				2	22,200,000	101.1790	22,461,782	22,200,000	22,200,000					3.950	3.950	MS	241,148	888,000	06/10/2016	09/08/2026
761519-BD-8	REVLON CONSUMER PRODS			1	5FE	1,478,250	75.5000	1,128,725	1,495,000	1,484,509		2,957			5.750	5.999	FA	32,475	85,963	06/17/2016	02/15/2021
761519-BF-3	REVLON CONSUMER PRODS SERIES WI			1	5FE	1,035,094	61.0000	622,200	1,020,000	1,032,643		(2,298)			6.250	5.937	FA	26,563	63,219	11/30/2016	08/01/2024
761565-AG-5	REX ENERGY CORP			1	6	70,300	36.5000	256,595	703,000	170,016		72,974			8.000	80.480	AO	14,060	7,030	06/29/2016	10/01/2020
761735-AT-6	REYNOLDS GRP ISS/REYNOLD SERIES 144A			1	4FE	510,000	103.5000	527,850	510,000	510,000					5.125	5.125	JJ	12,052	27,444	06/14/2016	07/15/2023
762515-AA-2	RIALTO HLDS LLC/CORP SERIES 144A			1	4FE	1,664,625	100.2500	1,654,125	1,650,000	1,650,000		(3,940)			7.000	6.727	JD	9,625	115,500	03/06/2014	12/01/2018
773903-AC-3	ROCKWELL INTL CORP DEB			1	1FE	10,140,862	107.9780	17,962,193	16,635,000	10,149,051		650			5.200	8.530	JJ	398,870	865,020	05/16/2000	01/15/2098
774341-AJ-0	ROCKWELL COLLINS INC			1	2FE	31,701,527	100.7670	31,957,158	31,714,000	31,702,304		777			3.200	3.206	MS	298,816	436,948	04/06/2017	03/15/2024
774341-AL-5	ROCKWELL COLLINS INC			1	2FE	29,595,522	108.6070	31,630,657	29,124,000	29,592,213		(3,309)			4.350	4.251	AO	267,455	651,043	07/18/2017	04/15/2047
775371-AU-1	ROHM & HAAS CO DEBS			1	2FE	8,127,497	137.1760	8,998,735	6,560,000	7,542,662		(57,620)			7.850	6.029	JJ	237,454	514,960	02/13/2004	07/15/2029
779382-AP-5	ROWAN COMPANIES INC			1	4FE	323,400	94.2500	414,700	440,000	348,710		15,377			4.875	10.926	JD	1,788	21,450	04/14/2016	06/01/2022
779382-AS-9	ROWAN COMPANIES INC			1	4FE	573,750	78.0000	780,000	1,000,000	578,958		2,979			5.850	10.660	JJ	26,975	58,500	03/29/2016	01/15/2044
779382-AU-4	ROWAN COMPANIES INC			1	4FE	1,000,000	101.7500	1,017,500	1,000,000	1,000,000					7.375	7.372	JD	3,278	72,931	12/06/2016	06/15/2025
783549-AZ-1	RYDER SYSTEM INC MTN			1	2FE	13,902,749	119.3740	17,126,558	14,347,000	14,115,468		20,654			6.950	7.219	JD	83,093	997,117	05/25/2006	12/01/2025
78355H-JT-7	RYDER SYSTEM INC MTN			1	2FE	2,840,460	100.0190	2,800,527	2,800,000	2,800,686		(7,978)			2.500	2.209	MS	23,333	70,000	10/10/2012	03/01/2018
78355H-JV-2	RYDER SYSTEM INC MTN			1	2FE	9,983,700	100.2550	10,025,471	10,000,000	9,997,026		3,342			2.450	2.485	MN	31,306	245,000	11/05/2013	11/15/2018
78355H-JW-0	RYDER SYSTEM INC			1	2FE	21,026,650	100.2760	21,057,912	21,000,000	21,007,201		(5,178)			2.550	2.524	JD	44,625	535,500	02/28/2014	06/01/2019
78355H-JX-8	RYDER SYSTEM INC MTN			1	2FE	19,954,800	100.1100	20,022,001	20,000,000	19,985,093		8,656			2.450	2.496	MS	163,333	490,000	05/01/2014	09/03/2019
78355H-JZ-3	RYDER SYSTEM INC SERIES MTN			1	2FE	6,980,750	100.0980	7,006,830	7,000,000	6,990,615		3,813			2.500	2.559	MN	24,306	175,000	05/04/2015	05/11/2020
78355H-KA-6	RYDER SYSTEM INC SERIES MTN			1	2FE	5,009,709	100.6900	5,017,383	4,983,000	4,997,348		(5,563)			2.875	2.753	MS	47,754	143,261	09/18/2015	09/01/2020
78412F-AP-9	SESI LLC			1	4FE	3,125,000	102.5000	3,203,125	3,125,000	3,125,000					7.125	7.125	JD	9,896	222,656	08/22/2012	12/15/2021
784178-AF-2	SFX ENTERTAINMENT INC SERIES 144A			1	6Z	33,000	0.0000	1,650,000			(8,250)				9.625	485.489	FA			01/31/2014	02/01/2019
78454L-AF-7	SM ENERGY CO			1	4FE	1,990,170	102.0000	2,560,200	2,510,000	2,086,536		58,110			6.500	9.904	JJ	81,575	163,150	05/27/2016	01/01/2023
78454L-AH-3	SM ENERGY CO			1	4FE	278,592	96.4380	289,313	300,000	280,312		1,720			5.000	6.325	JJ	6,917	7,500	05/05/2017	01/15/2024
78454L-AL-4	SM ENERGY CO			1	4FE	491,250	97.0000	485,000	500,000	492,096		846			5.625	5.891	JD	2,344	28,125	01/05/2017	06/01/2025
78454L-AN-0	SM ENERGY CO			1	4FE	890,000	103.0000	916,700	890,000	890,000					6.750	6.750	MS	17,689	60,576	09/07/2016	09/15/2026
78467J-AC-4	SS&C TECH HOLDINGS INC SERIES WI			1	4FE	1,533,750	105.5000	1,582,500	1,500,000	1,524,745		(6,196)			5.875	5.357	JJ	40,635	88,125	07/06/2016	07/15/2023
785592-A*-7	SABINE PASS LIQUEFACTION LLC				2FE	25,000,000	107.7170	26,929,325	25,000,000	25,000,000					5.000	5.000	MS	368,056	697,917	02/14/2017	09/15/2037
785592-AE-6	SABINE PASS LIQUEFACTION			1	2FE	3,797,251	107.2060	4,164,945	3,885,000	3,841,068		12,506			5.625	6.031	FA	91,055	218,531	03/17/2014	02/01/2021
785592-AJ-5	SABINE PASS LIQUEFACTION SERIES WI			1	2FE	1,503,563	111.1480	1,650,549	1,485,000	1,500,489		(2,058)			5.750	5.548	MN	10,911	85,388	06/08/2016	05/15/2024

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 Des.	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
785592-AM-8	SABINE PASS LIQUEFACTION SERIES WI			1	2FE	36,337,429	110.3010	36,250,389	32,865,000	36,206,238		(131,191)			5.625	3.930	MS	616,219	412,566	12/12/2017	03/01/2025
785592-AU-0	SABINE PASS LIQUEFACTION SERIES WI			1	2FE	4,995,312	101.1780	5,058,899	5,000,000	4,995,736		424			4.200	4.210	MS	61,833	110,250	07/18/2017	03/15/2028
785592-AV-8	SABINE PASS LIQUEFACTION SERIES WI			1	2FE	1,000,000	112.3470	1,123,468	1,000,000	1,000,000					5.875	5.872	JD	163	58,750	05/10/2017	06/30/2026
795758-AL-1	SALTCHUK RESOURCES PRIVATE PLACEMENT			4	1FE	6,500,000	104.0000	6,760,026	6,500,000	6,500,000					4.500	4.500	MS	96,688	297,050	08/25/2014	09/02/2029
79970Y-AB-1	SANCHEZ ENERGY CORP			1	5FE	2,332,390	94.0000	2,209,000	2,350,000	2,339,998		2,406			7.750	7.892	JD	8,094	182,125	07/18/2014	06/15/2021
79970Y-AD-7	SANCHEZ ENERGY CORP			1	5FE	1,740,000	84.5000	1,470,300	1,740,000	1,740,000					6.125	6.125	JJ	49,143	106,575	02/27/2015	01/15/2023
806605-AG-6	SCHERING-PLOUGH NTS			1	1FE	38,557,241	135.4210	50,017,782	36,935,000	38,141,271		(44,130)			6.500	5.322	JD	200,065	2,400,775	09/16/2004	12/01/2033
806851-AE-1	SCHLUMBERGER HLDGS CORP SERIES 144A			1	2FE	49,738,816	102.9440	51,060,199	49,600,000	49,710,389		(21,822)			3.625	3.572	JD	49,944	1,798,000	06/28/2016	12/21/2022
806851-AG-6	SCHLUMBERGER HLDGS CORP SERIES 144A			1	2FE	5,214,500	105.0840	5,254,204	5,000,000	5,196,774		(17,726)			4.000	3.415	JD	5,556	200,000	03/06/2017	12/21/2025
808194-AB-0	A SCHULMAN INC SERIES WI			1	4FE	1,395,000	104.0000	1,450,800	1,395,000	1,395,000					6.875	6.875	JD	7,992	97,311	03/20/2017	06/01/2023
80874Y-AM-2	SCIENTIFIC GAMES INTERNA			1	5FE	2,735,563	101.1250	4,373,656	4,325,000	2,825,915		61,107			6.250	10.930	MS	90,104	270,313	10/31/2014	09/01/2020
80874Y-AU-4	SCIENTIFIC GAMES INTERNA			1	5FE	4,061,238	109.7500	4,938,750	4,500,000	4,173,460		46,489			10.000	11.998	JD	37,500	450,000	05/15/2015	12/01/2022
81413P-AG-0	SECURITY CAPITAL CORP SR NTS			1	1FE	11,010,118	134.8260	14,662,292	10,875,000	10,956,541		(5,323)			7.700	7.592	JD	37,217	837,375	09/17/2002	06/15/2028
817565-CD-4	SERVICE CORP INTL			1	3FE	230,000	101.4620	233,363	230,000	230,000					4.625	4.625	JD	561		12/05/2017	12/15/2027
817610-AA-6	SERVICEMASTER COMPANY LL SERIES 144A			2	4FE	1,050,000	101.2500	1,063,125	1,050,000	1,050,000					5.125	5.125	MN	6,876	54,859	11/03/2016	11/15/2024
82011@-AC-7	SHARLYLAND DISTRIBUTION & TRAN SHARLYLAND DISTRIBUTION & TRAN				1FE	10,600,000	103.8670	11,009,891	10,600,000	10,600,000					3.860	3.860	JD	31,824	409,160	10/30/2015	12/03/2025
82011@-AD-5	SHARLYLAND DISTRIBUTION & TRAN SHARLYLAND DISTRIBUTION & TRAN			1	1FE	5,100,000	103.8490	5,296,304	5,100,000	5,100,000					3.860	3.860	JJ	91,321	196,860	10/30/2015	01/14/2026
824348-AZ-9	SHERWIN-WILLIAMS CO			1	2FE	26,027,387	106.9090	27,796,244	26,000,000	26,024,570		(2,817)			7.250	7.180	JD	83,778	942,500	08/09/2017	06/15/2019
824348-BB-1	SHERWIN-WILLIAMS CO			1	2FE	10,086,190	104.7400	10,473,998	10,000,000	10,078,798		(7,393)			4.200	3.973	JJ	193,667		08/09/2017	01/15/2022
824348-BD-7	SHERWIN-WILLIAMS CO			1	2FE	16,020,232	99.4050	15,904,851	16,000,000	16,019,305		(926)			3.300	3.280	FA	220,000		08/09/2017	02/01/2025
824348-BF-2	SHERWIN-WILLIAMS CO			1	2FE	19,486,536	104.2830	19,887,844	19,071,000	19,469,183		(17,352)			3.950	3.636	JJ	347,357		08/09/2017	01/15/2026
828807-CF-2	SIMON PROPERTY GROUP L			1	1FE	5,498,400	105.5350	5,276,756	5,000,000	5,184,741		(59,717)			4.375	3.041	MS	72,917	218,750	05/11/2012	03/01/2021
829259-AU-4	SINCLAIR TELEVISION GROUP INC SERIES 144A			1	4FE	1,691,250	104.0000	1,716,000	1,650,000	1,684,688		(4,586)			5.875	5.471	MS	28,543	96,938	07/06/2016	03/15/2026
82967N-AW-8	SIRIUS XM RADIO INC SERIES 144A			1	3FE	1,001,200	103.6250	1,036,250	1,000,000	1,001,116		(78)			5.375	5.355	JJ	24,785	61,514	05/23/2016	07/15/2026
82967N-BA-5	SIRIUS XM RADIO INC SERIES 144A			1	3FE	600,000	100.2500	601,500	600,000	600,000					5.000	5.000	FA	14,667		06/26/2017	08/01/2027
832696-AB-4	JM SMUCKER CO			1	2FE	17,859,300	102.8450	17,483,730	17,000,000	17,373,925		(92,296)			3.500	2.882	AO	125,611	595,000	06/01/2012	10/15/2021
833034-AH-4	SNAP-ON INC			1	1FE	19,274,380	112.5790	19,926,502	17,700,000	18,312,868		(149,031)			6.125	5.076	MS	361,375	1,084,125	09/02/2010	09/01/2021
833034-AJ-0	SNAP-ON INC			1	1FE	16,196,034	100.0210	15,943,410	15,940,000	15,941,618		(42,092)			4.250	3.978	JJ	312,380	677,450	05/03/2011	01/15/2018
835495-AK-8	SONOCO PRODUCTS CO			1	2FE	9,263,363	104.8170	9,171,525	8,750,000	8,970,676		(56,626)			4.375	3.619	MN	63,802	382,813	05/18/2012	11/01/2021
835898-AF-4	SOTHEBYS SERIES 144A			1	4FE	1,298,750	102.6500	1,339,583	1,305,000	1,301,179		685			5.250	5.320	AO	17,128	68,513	03/05/2014	10/01/2022
842587-CS-4	SOUTHERN CO			1	2FE	6,467,904	99.4070	6,362,028	6,400,000	6,447,882		(13,351)			2.350	2.122	JJ	75,200	165,858	06/21/2016	07/01/2021
842587-CU-9	SOUTHERN CO			1	2FE	22,493,700	100.0490	22,511,022	22,500,000	22,495,499		754			2.950	2.954	JJ	331,875	731,969	05/20/2016	07/01/2023
84263P-AC-4	SOUTHERN CONN GAS				1	8,700,000	131.5970	11,448,937	8,700,000	8,700,000					7.950	7.950	FA	261,290	691,650	02/26/2009	08/03/2026
8447HE-AA-4	SOUTHTRUST BANK GA MTN				1FE	1,043,160	125.4980	1,254,983	1,000,000	1,020,202		(2,001)			7.740	7.380	MN	9,890	77,400	05/24/1995	05/15/2025
845467-AL-3	SOUTHWESTERN ENERGY CO			1	3FE	1,697,500	103.8750	1,817,813	1,750,000	1,701,883		4,383			6.700	7.204	JJ	51,460	67,375	03/01/2017	01/23/2025
84756N-AD-1	SPECTRA ENERGY PARTNERS			1	2FE	16,328,135	108.7180	16,930,610	15,573,000	16,248,762		(79,373)			4.750	3.926	MS	217,806	369,859	03/10/2017	03/15/2024
85172F-AB-5	SPRINGLEAF FINANCE CORP			1	4FE	34,438	103.6250	36,269	35,000	34,599		149			6.000	6.521	JD	175	2,100	11/29/2016	06/01/2020
85172F-AD-1	SPRINGLEAF FINANCE CORP			1	4FE	168,138	110.0000	181,500	165,000	167,554		(574)			7.750	7.263	AO	3,197	12,788	12/13/2016	10/01/2021
85172F-AF-6	SPRINGLEAF FINANCE CORP			1	4FE	2,218,775	111.7500	2,514,375	2,250,000	2,224,100		3,399			8.250	8.507	AO	46,406	185,625	11/15/2016	10/01/2023
85172F-AK-5	SPRINGLEAF FINANCE CORP			1	4FE	1,625,000	103.7500	1,685,938	1,625,000	1,625,000					6.125	6.125	MN	12,718	49,766	05/10/2017	05/15/2022
851783-AB-6	SPRINGS INDUSTRIES INC			1	4FE	1,178,043	102.0000	1,211,760	1,188,000	1,182,118		1,491			6.250	6.413	JD	6,188	74,250	05/01/2015	06/01/2021
852060-AD-4	SPRINT CAP CORP			1	4FE	2,062,345	100.6250	2,072,875	2,060,000	2,064,038		1,572			6.875	6.844	MN	18,097	94,531	11/28/2017	11/15/2028
852060-AT-9	SPRINT CAP CORP			1	4FE	312,800	113.5000	317,800	280,000	312,656		(144)			8.750	7.407	MS	7,214		11/16/2017	03/15/2032
852061-AS-9	SPRINT CORP COM			1	4FE	1,090,763	100.0000	1,080,000	1,080,000	1,090,048		(826)			6.000	5.773	MN	8,280	49,800	05/18/2017	11/15/2022
85207U-AE-5	SPRINT CORP			1	4FE	6,658,074	105.8750	6,987,750	6,600,000	6,634,025		(8,174)			7.250	7.085	MS	140,892	478,500	02/03/2015	09/15/2021
85207U-AF-2	SPRINT CORP			1	4FE	605,500	106.5000	607,050	570,000	605,089		(431)			7.875	6.555	MS	13,217	6,300	11/28/2017	09/15/2023
85207U-AH-8	SPRINT CORP			1	4FE	3,142,314	101.7500	3,322,138	3,265,000	3,158,188		10,884			7.125	7.714	JD	10,339	222,478	11/28/2017	06/15/2024
85207U-AJ-4	SPRINT CORP			1	4FE	143,100	104.7500	141,413	135,000	143,046		(54)			7.625	6.534	FA	3,889		12/06/2017	02/15/2025
853496-AC-1	STANDARD INDUSTRIES INC SERIES 144A			1	3FE	1,135,000	102.2500	1,160,538	1,135,000	1,135,000					5.000	5.000	FA	21,439	29,636	02/02/2017	02/15/2027
853496-AD-9	STANDARD INDUSTRIES INC SERIES 144A			1	3FE	420,000	100.2310	420,970	420,000	420,000					4.750	4.750	JJ	720		12/11/2017	01/15/2028
854502-AC-5	STANLEY BLACK & DECKER			1	1FE	8,796,305	102.5080	8,653,766	8,442,000	8,602,023		(40,804)			3.400	2.852	JD	23,919	287,028	03/19/2013	12/01/2021
854502-AD-3	STANLEY BLACK & DECKER			1	1FE	20,222,120	100.9670	20,193,378	20,000,000	20,115,680		(22,178)			2.900	2.771	MN	96,667	580,000	12/10/2012	11/01/2022
857691-AF-6	STATION CASINOS LLC SERIES 144A			1	4FE	1,636,069	100.5000	1,633,125	1,625,000	1,635,514		(555)			5.000	4.845	AO	22,569		09/13/2017	10/01/2025
858119-BF-6	STEEL DYNAMICS INC			1	3FE	1,000,000	105.7500	1,057,500	1,000,000	1,000,000					5.000	5.000	JD	2,222	51,250	05/16/2017	12/15/2026
858119-BG-4	STEEL DYNAMICS INC SERIES 144A			1	3FE	145,000	100.7500	146,088	145,000	145,000					4.125	4.125	MS	1,794		09/06/2017	09/15/2025

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 Des.	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
85915#-AG-6	STERICYCLE INC				1	5,500,000	102.2750	5,625,120	5,500,000	5,500,000					3.260	3.260	JD	9,463	182,050	09/28/2012	12/12/2022
863667-AF-8	STRYKER CORP			1	1FE	8,755,031	102.6960	8,523,790	8,300,000	8,683,579		(57,185)			3.375	2.555	MN	35,794	280,125	10/13/2016	05/15/2024
863667-AH-4	STRYKER CORP			1	1FE	26,136,008	102.3870	25,668,383	25,070,000	25,975,662		(105,730)			3.375	2.842	MN	141,019	846,113	08/31/2016	11/01/2025
863667-AJ-0	STRYKER CORP			1	1FE	18,582,735	113.5610	19,850,538	17,480,000	18,549,012		(19,969)			4.625	4.247	MS	238,044	808,450	03/31/2016	03/15/2046
863667-AN-1	STRYKER CORP			1	1FE	68,841,810	103.1850	68,215,656	66,110,000	68,482,366		(262,491)			3.500	2.987	MS	681,300	2,313,850	11/16/2016	03/15/2026
864486-AK-1	SUBURBAN PROPANE PARTNRS			1	4FE	1,632,150	97.7500	1,598,213	1,635,000	1,632,270		120			5.875	5.899	MS	32,019	52,564	07/13/2017	03/01/2027
86614R-AL-1	SUMMIT MATERIALS LLC/FIN SERIES 144A			1	4FE	1,565,000	102.0000	1,596,300	1,565,000	1,565,000					5.125	5.125	JD	6,684	40,103	05/24/2017	06/01/2025
86765L-AG-2	SUNOCO LP/FINANCE CORP SERIES WI			1	4FE	3,050,000	105.3750	3,213,938	3,050,000	3,050,000					6.375	6.375	AO	48,609	194,438	10/03/2016	04/01/2023
867914-BG-7	SUNTRUST BANKS INC			2	2FE	37,977,330	100.3750	38,142,544	38,000,000	37,993,637		4,595			2.500	2.513	MN	158,333	950,000	04/25/2014	05/01/2019
867914-BM-4	SUNTRUST BANK			2	2FE	11,984,640	99.9970	11,999,581	12,000,000	11,988,051		3,311			2.700	2.726	JJ	138,600	212,400	11/28/2016	01/27/2022
871503-AU-2	SYMANTEC CORP SERIES 144A			1	3FE	1,983,613	104.0000	2,048,800	1,970,000	1,981,692		(1,921)			5.000	4.844	AO	20,794	67,308	03/08/2017	04/15/2025
871829-AQ-0	SYSCO CORPORATION			1	1FE	16,422,879	99.3050	16,703,078	16,820,000	16,614,897		42,584			2.600	2.894	JD	23,081	437,320	06/11/2013	06/12/2022
871829-AZ-0	SYSCO CORPORATION			1	2FE	40,443,305	103.9820	41,025,933	39,455,000	40,277,041		(95,240)			3.750	3.431	AO	369,891	1,479,563	09/20/2016	10/01/2025
871829-BC-0	SYSCO CORPORATION			1	2FE	75,846,906	100.6270	75,571,035	75,100,000	75,737,763		(66,797)			3.300	3.182	JJ	1,142,772	2,478,300	06/23/2016	07/15/2026
87248N-AC-2	THC ESCROW CORP III SERIES 144A			1	4FE	500,000	97.5000	487,500	500,000	500,000					5.125	5.125	MN	4,271	9,752	06/05/2017	05/01/2025
87248N-AE-8	THC ESCROW CORP III SERIES 144A			1	5FE	500,000	94.0000	470,000	500,000	500,000					7.000	7.000	FA	19,153		06/05/2017	08/01/2025
872540-AP-4	TJX COMPANIES INC			1	1FE	20,302,674	99.0630	20,261,333	20,453,000	20,319,928		15,737			2.500	2.631	MN	65,336	511,325	04/25/2017	05/15/2023
872540-AQ-2	TJX COMPANIES INC			1	1FE	55,917,424	93.8440	56,087,926	59,767,000	56,060,434		143,010			2.250	3.067	MS	395,956	408,566	12/15/2017	09/15/2026
87264A-AE-5	T-MOBILE USA INC			1	3FE	1,631,700	104.7500	1,744,088	1,665,000	1,643,974		3,186			6.836	7.128	JJ	48,373	113,819	10/08/2013	04/28/2023
87264A-AM-7	T-MOBILE USA INC			1	3FE	500,000	104.7000	523,500	500,000	500,000					6.000	6.000	MS	10,000	30,000	09/03/2014	03/01/2023
87264A-AN-5	T-MOBILE USA INC			1	3FE	1,035,000	107.0000	1,070,000	1,000,000	1,027,618		(5,041)			6.375	5.692	MS	21,250	63,750	06/28/2016	03/01/2025
87264A-AP-0	T-MOBILE USA INC			1	3FE	645,000	109.1250	703,856	645,000	645,000					6.500	6.500	JJ	19,332	41,925	11/02/2015	01/15/2026
87264A-AQ-8	T-MOBILE USA INC			1	3FE	595,000	106.0000	630,700	595,000	595,000					6.000	6.000	AO	7,537	35,700	03/29/2016	04/15/2024
87265H-AF-6	TRI POINTE GROUP INC			1	3FE	1,625,000	102.5700	1,666,763	1,625,000	1,625,000					5.250	5.250	JD	7,109	40,997	06/05/2017	06/01/2027
87278*-AD-4	TFP EQUITY REIT OPERATING PART TFP EQUITY REIT OPERATING PART			1	1	20,000,000	103.5270	20,705,360	20,000,000	20,000,000					3.640	3.640	MON	2,022	728,000	10/22/2015	11/30/2025
87305Q-CD-1	TTX CO SERIES 144A			1	1FE	10,627,205	100.0590	10,856,382	10,850,000	10,692,740		29,240			3.050	3.375	MN	42,285	330,925	09/23/2015	11/15/2022
87305Q-CF-6	TTX CO SERIES 144A			1	1FE	14,242,549	105.1190	14,737,669	14,020,000	14,171,306		(22,145)			4.150	3.945	JJ	268,288	581,830	12/11/2014	01/15/2024
87305Q-CH-2	TTX CO SERIES 144A			1	1FE	22,230,280	102.2990	22,505,876	22,000,000	22,173,715		(21,640)			3.600	3.472	JJ	365,200	792,000	01/06/2016	01/15/2025
87422V-AA-6	TALEN ENERGY SUPPLY LLC SERIES WI			1	4FE	1,492,414	80.7500	1,484,185	1,838,000	1,522,272		27,445	277,499		6.500	7.027	JD	9,956	119,470	01/22/2016	06/01/2025
87470L-AA-9	TALLGRASS NRG PRTNR/FIN SERIES 144A			1	3FE	1,000,000	102.6250	1,026,250	1,000,000	1,000,000					5.500	5.500	MS	16,194	57,139	08/18/2016	09/15/2024
875127-AV-4	TAMPA ELECTRIC CO			1	2FE	10,175,200	132.2620	13,226,213	10,000,000	10,144,420		(4,036)			6.550	6.415	MN	83,694	655,000	07/10/2007	05/15/2036
87612E-AV-8	TARGET CORP			1	1FE	30,142,600	104.1140	31,234,273	30,000,000	30,041,409		(15,336)			3.875	3.817	JJ	536,042	1,162,500	08/05/2010	07/15/2020
87612E-AZ-9	TARGET CORP			1	1FE	35,484,028	101.9180	35,906,859	35,231,000	35,345,671		(26,482)			2.900	2.814	JJ	471,117	1,021,699	05/29/2012	01/15/2022
87612E-BF-2	TARGET CORP			1	1FE	9,364,700	97.3310	9,733,121	10,000,000	9,376,388		11,688			3.625	3.995	AO	76,528	362,500	01/12/2017	04/15/2046
87946F-A@-9	TELEPERFORMANCE			1	2	6,835,902	101.1030	7,107,520	7,030,000	6,857,117		21,043			3.980	4.395	JD	17,099	279,794	12/16/2016	12/09/2024
88031R-AA-6	TENASKA ALABAMA II PART SR SEC'D BONDS SERIES 144A			1	2FE	674,571	103.8220	700,354	674,571	674,571					6.125	6.172	MJSD	115	41,318	06/30/2004	03/30/2023
88033G-CJ-7	TENET HEALTHCARE CORP SERIES WI			1	5FE	1,469,528	101.5000	1,522,500	1,500,000	1,486,496		10,872			5.500	6.316	MS	27,500	82,500	06/02/2016	03/01/2019
88033G-CP-3	TENET HEALTHCARE CORP SERIES 144A			2	4FE	1,250,000	105.0000	1,312,500	1,250,000	1,250,000					7.500	7.500	JJ	46,875	54,688	11/16/2016	01/01/2022
88104L-AB-9	TERRAFORM POWER OPERATING LLC SERIES 144A			1	3FE	2,324,050	109.0000	2,719,550	2,495,000	2,347,606		13,902			6.625	7.669	JD	7,346	171,531	10/13/2015	06/15/2025
88104U-AA-1	TERRAFORM GLOBAL OPERATI SERIES 144A			1	5FE	675,000	110.6250	829,688	750,000	706,330		21,642			9.750	11.405	FA	27,625	80,708	10/07/2015	08/15/2022
882384-AC-4	TEXAS EASTERN TRANSMISSION LP SERIES 144A			1	2FE	7,750,560	99.3610	7,948,852	8,000,000	7,782,098		31,538			2.800	3.422	AO	47,289	224,000	03/24/2017	10/15/2022
88307*-AA-3	TEXOMA WIND				2FE	12,730,721	102.8320	13,091,192	12,730,721	12,730,721					4.120	4.120	JD	1,457	469,141	01/25/2017	06/30/2034
883556-AX-0	THERMO FISHER SCIENTIFIC			1	2FE	26,300,181	106.2850	25,402,169	23,900,000	24,791,805		(263,764)			4.500	3.248	MS	358,500	1,075,500	11/10/2011	03/01/2021
883556-AZ-5	THERMO FISHER SCIENTIFIC			1	2FE	41,118,780	103.2220	41,288,848	40,000,000	40,516,125		(142,678)			3.600	3.194	FA	544,000	1,440,000	05/07/2014	08/15/2021
883556-BE-1	THERMO FISHER SCIENTIFIC			1	2FE	2,993,880	100.2440	3,007,313	3,000,000	2,998,662		1,204			2.400	2.442	FA	30,000	72,000	12/04/2013	02/01/2019
884315-AG-7	THOMAS & BETTS CORP			1	1FE	9,918,600	110.9530	11,095,342	10,000,000	9,967,443		7,322			5.625	5.720	MN	71,875	562,500	11/16/2009	11/15/2021
886546-AB-6	TIFFANY&CO			1	2FE	21,090,221	100.7940	21,166,827	21,000,000	21,067,669		(8,979)			3.800	3.744	AO	199,500	798,000	05/08/2015	10/01/2024
887315-AM-1	TIME WARNER COMPANIES INC DEB				2FE	14,053,264	129.3280	16,340,542	12,635,000	13,198,162		(86,570)			9.150	8.064	FA	481,709	1,156,103	07/21/2000	02/01/2023
887317-AN-5	TIME WARNER INC			1	2FE	25,390,000	104.1240	26,031,017	25,000,000	25,208,059		(46,912)			4.000	3.776	JJ	461,111	1,000,000	11/20/2013	01/15/2022
887317-AR-6	TIME WARNER INC			1	2FE	7,060,440	104.6010	7,322,072	7,000,000	7,039,230		(5,793)			4.050	3.943	JD	12,600	283,500	02/04/2014	12/15/2023
88732J-AW-8	TIME WARNER CABLE			1	2FE	34,470,843	104.3610	36,787,164	35,250,000	35,053,952		86,794			5.000	5.285	FA	734,375	1,762,500	02/08/2010	02/01/2020
88947E-AK-6	TOLL BROS FINANCE CORP			1	3FE	1,422,972	109.0000	1,551,070	1,423,000	1,422,999					5.875	5.875	FA	31,583	83,601	01/31/2012	02/15/2022
88947E-AS-9	TOLL BROS FINANCE CORP			1	3FE	1,053,224	103.7500	1,084,188	1,045,000	1,052,846		(378)			4.875	4.770	MS	15,000	26,179	06/07/2017	03/15/2027
89148B-C#-6	TORTOISE MLP FUND INC				1FE	5,000,000	100.3020	5,015,095	5,000,000	5,000,000					2.770	2.762	AO	26,931	138,500	03/26/2014	04/17/2018
89148B-D*-9	TORTOISE MLP FUND INC				1FE	10,000,000	104.6290	10,462,910	10,000,000	10,000,000					3.720	3.713	AO	72,333	372,000	03/26/2014	04/17/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
891490-AS-3	TOSCO CORP NOTES				2FE	10,030,150	151.6090	15,160,948	10,000,000	10,027,894		(250)			7.900	7.875	JJ	395,000	790,000	08/15/1997	01/01/2047
89236T-DW-2	TOYOTA MOTOR CREDIT CORP			1	1FE	34,000,594	101.0760	34,248,509	33,884,000	33,991,647		(8,946)			2.900	2.844	AO	201,986	491,318	05/24/2017	04/17/2024
893045-AE-4	TRANS-ALLEGHENY INTERSTA 144A			1	2FE	19,965,240	103.7340	20,228,047	19,500,000	19,852,799		(43,071)			3.850	3.559	JD	62,563	750,750	04/23/2015	06/01/2025
893574-AF-0	TRANSCONT GAS PIPE LINE			1	2FE	7,206,137	104.6350	8,026,556	7,671,000	7,214,185		8,047			4.450	4.868	FA	142,233	170,680	03/07/2017	08/01/2042
893647-AX-5	TRANSDIGM INC			1	4FE	741,600	102.5000	738,000	720,000	735,711		(3,894)			6.500	5.809	JJ	21,580	46,800	06/09/2016	07/15/2024
893647-BB-2	TRANSDIGM INC SERIES WI			1	4FE	511,250	101.0000	505,000	500,000	511,035		(215)			6.375	5.896	JD	1,417	15,938	11/07/2017	06/15/2026
89407#-AF-5	TRANSWSTRN PIPE PRIVATE PLACEMENT				2	12,500,000	105.8790	13,234,888	12,500,000	12,500,000					5.360	5.360	JD	40,944	670,000	11/13/2009	12/09/2020
896818-AM-3	TRIUMPH GROUP INC SERIES 144A			1	4FE	750,000	106.1250	795,938	750,000	750,000					7.750	7.750	FA	21,635		08/08/2017	08/15/2025
899042-AA-3	TUFTS MEDICAL CTR INC			1	2FE	14,445,000	104.6330	15,114,222	14,445,000	14,445,000					5.373	5.373	JJ	388,065	776,130	08/07/2013	01/01/2023
899042-AB-1	TUFTS MEDICAL CTR INC			1	2FE	14,398,000	115.3770	16,611,908	14,398,000	14,398,000					6.323	6.323	JJ	455,193	910,386	08/07/2013	01/01/2028
90131H-AE-5	21ST CENTURY FOX AMERICA SERIES WI			1	2FE	7,369,126	104.0070	7,364,742	7,081,000	7,359,319		(9,807)			3.700	3.023	MS	77,144		09/28/2017	09/15/2024
90131H-AL-9	21ST CENTURY FOX AMERICA				2FE	1,011,690	101.9890	1,019,893	1,000,000	1,001,561		(3,957)			7.250	6.823	MN	8,660	72,500	04/06/2015	05/18/2018
90131H-AU-9	21ST CENTURY FOX AMERICA				2FE	1,898,083	124.0550	2,170,971	1,750,000	1,860,841		(14,462)			7.750	6.473	FA	56,510	135,625	04/06/2015	02/01/2024
90131H-BR-5	21ST CENTURY FOX AMERICA				2FE	7,659,038	158.6410	13,246,543	8,350,000	7,673,864		5,265			7.750	8.506	JD	53,927	647,125	04/06/2015	12/01/2045
90131H-BT-1	21ST CENTURY FOX AMERICA				2FE	10,290,666	159.2180	16,717,896	10,500,000	10,290,727		24			8.250	8.418	AO	178,063	866,250	04/17/2015	10/17/2096
90131H-CB-9	21ST CENTURY FOX AMERICA			1	2FE	22,771,621	102.1320	23,643,497	23,150,000	22,796,784		25,163			3.375	3.577	MN	99,834	774,802	04/06/2017	11/15/2026
90131H-CD-5	21ST CENTURY FOX AMERICA SERIES WI			1	2FE	21,314,570	115.7570	24,856,471	21,473,000	21,317,384		2,814			4.750	4.797	MN	130,329	1,011,468	04/06/2017	11/15/2046
902120-AD-6	TYCO LABORATORIES INC				4	8,813,240	115.4500	9,235,992	8,000,000	8,274,119		(50,554)			9.500	8.535	MN	126,667	760,000	05/11/1995	05/01/2022
90265U-A@-3	UBM PLC			1	2	8,500,000	104.4590	8,879,015	8,500,000	8,500,000					4.450	4.450	JD	16,811	189,125	03/15/2017	06/15/2024
902917-AH-6	WASTE MANAGEMENT INC UNSEC'D SR NTS			1	2FE	5,191,200	131.5050	6,575,236	5,000,000	5,120,446		(7,672)			7.000	6.678	JJ	161,389	350,000	06/25/2004	07/15/2028
90320W-AA-1	UPMC HEALTH SYSTEM SERIES 11-B			1	1FE	30,000,000	103.9220	31,176,503	30,000,000	30,000,000					3.853	3.853	JD	51,373	1,155,900	11/23/2011	12/15/2021
903638-AA-8	USTA NATIONAL TENNIS CENTER IN PRIVATE PLACEMENT				1FE	3,968,549	100.1320	3,973,804	3,968,549	3,968,549					3.110	3.109	JJ	59,311	123,422	06/11/2014	09/08/2024
90400G-AA-9	ULTRA RESOURCES INC SERIES 144A			1	3FE	300,000	100.2500	300,750	300,000	300,000					6.875	6.875	AO	4,354	10,484	04/07/2017	04/15/2022
90400G-AB-7	ULTRA RESOURCES INC SERIES 144A			1	3FE	1,044,139	99.7500	1,047,375	1,050,000	1,044,550		411			7.125	7.218	AO	15,794	38,030	04/07/2017	04/15/2025
904764-AH-0	UNILEVER CAPITAL NTS			1	1FE	9,676,150	130.2120	13,021,195	10,000,000	9,754,998		9,789			5.900	6.153	MN	75,389	590,000	07/24/2007	11/15/2032
904764-AK-3	UNILEVER CAPITAL BASIC			1	1FE	3,429,168	102.9220	3,204,998	3,114,000	3,160,683		(40,152)			4.800	3.426	FA	56,467	149,472	07/19/2010	02/15/2019
904764-AS-6	UNILEVER CAPITAL CORP			1	1FE	9,810,078	101.3540	9,776,652	9,646,000	9,808,520		(1,558)			3.100	2.851	JJ	125,425		11/28/2017	07/30/2025
904764-AU-1	UNILEVER CAPITAL			1	1FE	7,267,154	92.2860	7,243,547	7,849,000	7,280,426		13,273			2.000	2.963	JJ	66,717		10/05/2017	07/28/2026
904764-AX-5	UNILEVER CAPITAL			1	1FE	44,515,897	98.8920	44,451,860	44,950,000	44,552,983		37,086			2.600	2.753	MN	181,798	584,350	05/30/2017	05/05/2024
904764-AY-3	UNILEVER CAPITAL			1	1FE	4,964,150	99.1120	4,955,588	5,000,000	4,965,556		1,406			2.900	2.985	MN	22,556	72,500	08/03/2017	05/05/2027
907818-CU-0	UNION PACIFIC CORP NTS			1	1FE	4,922,200	131.9640	6,598,218	5,000,000	4,941,149		2,005			6.250	6.367	MN	52,083	312,500	04/29/2004	05/01/2034
907818-DB-1	UNION PACIFIC CORP BASIC			1	1FE	12,468,700	105.6270	11,618,957	11,000,000	11,196,699		(178,404)			7.875	6.071	JJ	399,438	866,250	01/29/2009	01/15/2019
907818-DD-7	UNION PACIFIC CORP			1	1FE	17,476,210	107.6630	17,226,088	16,000,000	16,378,546		(165,327)			6.125	4.937	FA	370,222	980,000	03/10/2010	02/15/2020
907818-EB-0	UNION PACIFIC CORP			1	1FE	4,964,750	101.2860	5,064,299	5,000,000	4,968,480		1,339			3.375	3.424	FA	70,313	168,750	04/01/2015	02/01/2035
907818-EN-4	UNION PACIFIC CORP			1	1FE	24,663,750	108.1870	27,046,697	25,000,000	24,668,375		4,625			4.000	4.078	AO	211,111	527,778	03/29/2017	04/15/2047
909218-AB-5	UNIT CORP			1	3FE	694,556	100.7500	705,250	700,000	697,460		650			6.625	6.747	MN	5,926	46,375	01/04/2013	05/15/2021
910047-AJ-8	UNITED CONTINENTAL HLDGS			1	3FE	500,000	100.6250	503,125	500,000	500,000					4.250	4.250	AO	5,431		09/27/2017	10/01/2022
911308-AA-2	UNITED PARCEL SERVICE DEBS				1FE	8,871,064	113.2400	7,666,341	6,770,000	7,173,421		(164,401)			8.375	5.517	AO	141,747	566,988	02/02/2004	04/01/2020
911312-AK-2	UNITED PARCEL SERVICE - CL B			1	1FE	37,473,375	103.7180	38,894,298	37,500,000	37,495,983		3,046			5.125	5.134	AO	480,469	1,921,875	03/19/2009	04/01/2019
911312-BL-9	UNITED PARCEL SERVICE - CL B			1	1FE	21,129,717	100.4440	21,279,141	21,185,000	21,130,566		849			2.800	2.841	MN	77,443		12/01/2017	11/15/2024
911312-BM-7	UNITED PARCEL SERVICE - CL B			1	1FE	9,956,400	100.0070	10,000,732	10,000,000	9,956,894		494			3.050	3.101	MN	39,819		11/09/2017	11/15/2027
911365-BD-5	UNITED RENTALS NORTH AM			1	3FE	1,487,985	106.0000	1,590,000	1,500,000	1,489,724		1,064			5.500	5.612	JJ	38,042	82,500	06/06/2016	07/15/2025
911365-BE-3	UNITED RENTALS NORTH AM			1	3FE	2,167,863	107.0000	2,321,900	2,170,000	2,168,218		25			5.875	5.875	MS	37,538	127,488	02/22/2017	09/15/2026
911365-BF-0	UNITED RENTALS NORTH AM			1	3FE	1,612,275	105.2500	1,694,525	1,610,000	1,612,022		(233)			5.500	5.476	FA	33,452	64,413	03/22/2017	05/15/2027
911365-BG-8	UNITED RENTALS NORTH AM			1	3FE	471,153	100.5000	472,350	470,000	471,153					4.875	4.838	JJ	8,910		12/18/2017	01/15/2028
912909-AK-4	US STEEL CORP SERIES 144A			1	3FE	2,353,254	108.5500	2,449,974	2,257,000	2,320,611		(22,578)			8.375	7.122	JJ	94,512	215,802	08/08/2016	07/01/2021
912920-AG-0	US WEST COMMUNICATIONS DEBS			2	3FE	7,829,088	92.6200	8,104,285	8,750,000	7,927,208		9,310			7.125	7.989	MN	79,661	623,438	09/15/2000	11/15/2043
912920-AM-7	US WEST COMMUNICATIONS DEBS			2	3FE	2,840,865	95.7760	2,873,271	3,000,000	2,845,326		4,461			7.250	7.678	AO	45,917	217,500	10/10/1995	10/15/2035
913017-AT-6	UNITED TECHNOLOGIES CORP NOTES				1FE	4,141,224	129.5820	6,020,387	4,646,000	4,327,580		18,628			6.700	7.649	FA	129,701	311,282	05/27/2003	08/01/2028
913017-BA-6	UNITED TECHNOLOGIES CORP DEB			1	1FE	9,662,418	137.9140	13,619,044	9,875,000	9,732,941		7,086			7.500	7.687	MS	218,073	740,625	05/15/2000	09/15/2029
913017-BR-9	UNITED TECHNOLOGIES CORP			1	1FE	9,950,100	104.9020	10,490,170	10,000,000	9,986,915		5,317			4.500	4.561	AO	95,000	450,000	02/23/2010	04/15/2020
913017-BT-5	UNITED TECHNOLOGIES CORP			1	1FE	11,831,210	110.8360	12,192,013	11,000,000	11,798,271		(19,279)			4.500	4.027	JD	41,250	495,000	05/02/2016	06/01/2042
913017-CA-5	UNITED TECHNOLOGIES CORP			1	1FE	18,574,697	106.5260	19,813,887	18,600,000	18,575,818		312			4.150	4.157	MN	98,632	771,900	05/13/2015	05/15/2045
91324P-CP-5	UNITEDHEALTH GROUP INC			1	1FE	4,807,857	105.4020	4,835,866	4,588,000	4,807,197		660			3.750	3.036	JJ	79,334		12/20/2017	07/15/2025
91359P-AJ-9	UNIVERSAL HOSPITAL SERV			1	4FE	2,781,375	100.0000	3,050,000	3,050,000	2,862,072		51,812			7.625	10.132	FA	87,857	232,563	02/16/2016	08/15/2020
914906-AS-1	UNIVISION COMMUNICATIONS SERIES 144A			1	4FE	3,678,364	97.3750	3,641,825	3,740,000	3,684,879		5,491			5.125	5.376	FA	72,411	147,088	03/31/2017	02/15/2025
918005-AT-6	UTILICORP UNITED INC SR NTS			1	2FE	7,875,000	115.6340	12,141,546	10,500,000	9,440,565		206,762			8.270	11.368	MN	110,956	868,350	03/31/1999	11/15/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	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
918204-AR-9	V F CORP NOTES			1	1FE	3,894,800	125.3320	5,013,284	4,000,000	3,922,552		2,831			6.000	6.194	AO	50,667	240,000	10/08/2003	10/15/2033
92047W-AC-5	VALVOLINE INC			1	3FE	2,000,000	106.2500	2,125,000	2,000,000	2,000,000					5.500	5.500	JJ	50,722		12/22/2017	07/15/2024
92211W-AA-9	VANTIV LLC/ISSUER CORP SERIES 144A			1	4FE	205,000	101.2680	207,599	205,000	205,000					4.375	4.375	MN	249		12/07/2017	11/15/2025
9226AP-AA-3	VENATOR FIN SARL VENATOR SERIES 144A			1	4FE	1,000,000	105.5000	1,055,000	1,000,000	1,000,000					5.750	5.750	JJ	26,674		06/29/2017	07/15/2025
92343V-BR-4	VERIZON COMMUNICATIONS			1	2FE	28,572,950	111.2640	30,041,382	27,000,000	28,009,297		(155,141)			5.150	4.394	MS	409,425	1,390,500	04/10/2014	09/15/2023
92343V-BS-2	VERIZON COMMUNICATIONS			1	2FE	24,454,960	125.5780	27,627,135	22,000,000	24,140,841		(84,373)			6.400	5.469	MS	414,578	1,408,000	12/05/2013	09/15/2033
92343V-CQ-5	VERIZON COMMUNICATIONS			1	2FE	4,721,259	101.9040	5,125,767	5,030,000	4,742,336		10,798			4.400	4.903	MN	36,887	221,320	01/11/2016	11/01/2034
92343V-CR-3	VERIZON COMMUNICATIONS			1	2FE	5,159,450	101.7930	5,089,635	5,000,000	5,117,762		(15,875)			3.500	3.102	MN	29,167	175,000	04/16/2015	11/01/2024
92344X-AB-5	VERIZON NEW YORK INC BONDS			1	1FE	2,962,860	131.8240	3,954,710	3,000,000	2,972,943		1,038			7.375	7.479	AO	55,313	221,250	03/25/2002	04/01/2032
92532W-AA-1	VERSUM MATERIALS INC SERIES 144A			2	3FE	1,621,708	107.0000	1,690,600	1,580,000	1,616,582		(5,126)			5.500	5.026	MS	25,587	82,195	03/22/2017	09/30/2024
925524-AH-3	CBS CORP GLOBAL BONDS			1	2FE	11,741,963	136.4960	13,240,158	9,700,000	11,081,070		(70,750)			7.875	6.225	JJ	320,403	763,875	03/01/2005	07/30/2030
92553P-AT-9	VIACOM INC			1	2FE	31,959,910	102.0990	31,650,568	31,000,000	31,606,443		(98,781)			4.250	3.847	MS	439,167	1,317,500	04/04/2014	09/01/2023
92553P-AX-0	VIACOM INC			1	2FE	60,185,360	99.7720	59,963,000	60,100,000	60,157,659		(9,099)			3.875	3.856	AO	582,219	2,328,875	05/02/2014	04/01/2024
927375-AA-3	VINE OIL & GAS LP FIN SERIES 144A			1	5FE	1,600,694	97.0000	1,576,250	1,625,000	1,601,288		594			8.750	9.103	AO	28,832		12/05/2017	04/15/2023
927804-FB-5	VIRGINIA ELEC & POWER CO			1	2FE	19,944,800	131.8900	26,377,912	20,000,000	19,954,565		1,214			6.000	6.020	MN	153,333	1,200,000	05/14/2007	05/15/2037
927804-FK-5	VIRGINIA ELEC & POWER CO			1	2FE	1,995,180	101.2320	2,024,637	2,000,000	1,997,884		486			2.950	2.978	JJ	27,206	59,000	01/09/2012	01/15/2022
927804-FN-9	VIRGINIA ELEC & POWER CO			1	2FE	10,065,050	99.5350	9,953,473	10,000,000	10,062,371		(2,679)			2.750	2.614	MS	80,972	68,750	09/18/2017	03/15/2023
927804-FP-4	VIRGINIA ELEC & POWER CO SERIES D			1	2FE	10,441,245	116.4850	10,632,742	9,128,000	10,431,350		(9,896)			4.650	3.766	FA	160,349		08/30/2017	08/15/2043
927804-FW-9	VIRGINIA ELEC & POWER CO SERIES C			1	1FE	4,332,674	107.0260	4,382,700	4,095,000	4,331,996		(677)			4.000	3.670	MN	20,930	81,900	11/07/2017	11/15/2046
927804-FX-7	VIRGINIA ELEC & POWER CO			1	1FE	20,175,100	103.3890	20,677,896	20,000,000	20,166,669		(8,431)			3.500	3.390	MS	206,111	348,056	06/12/2017	03/15/2027
927804-FY-5	VIRGINIA ELEC & POWER CO SERIES B			1	1FE	2,888,942	103.5230	2,990,774	2,889,000	2,888,980		38			3.800	3.800	MS	32,935		10/05/2017	09/15/2047
92826C-AD-4	VISA INC			1	1FE	8,235,467	102.2300	8,245,850	8,066,000	8,232,955		(2,511)			3.150	2.848	JD	11,998	127,040	11/09/2017	12/14/2025
92826C-AH-5	VISA INC			1	1FE	17,850,019	98.6660	17,744,080	17,984,000	17,853,637		3,618			2.750	2.836	MS	151,116		09/06/2017	09/15/2027
92890H-AB-8	WEA FINANCE LLC / WESTFIEL 144A			1	2FE	10,978,000	100.5400	11,059,389	11,000,000	10,992,153		4,432			2.700	2.743	MS	85,800	297,000	09/10/2014	09/17/2019
92890H-AC-6	WEA FINANCE LLC / WESTFIEL 144A			1	2FE	35,990,880	103.1410	37,130,775	36,000,000	35,993,604		770			3.750	3.753	MS	390,000	1,350,000	09/26/2014	09/17/2024
92929Q-AQ-0	WMX TECHNOLOGIES INC NTS				2FE	5,926,700	128.2760	6,413,775	5,000,000	5,486,685		(43,004)			7.100	5.653	FA	147,917	355,000	06/12/2003	08/01/2026
92933B-AK-0	WMG ACQUISITION CORP SERIES 144A			1	4FE	266,681	103.5000	274,275	265,000	266,243		(311)			5.000	4.855	FA	5,521	13,397	07/28/2016	08/01/2023
92933B-AM-6	WMG ACQUISITION CORP SERIES 144A			1	4FE	2,969,938	103.0000	3,048,800	2,960,000	2,968,293		(1,408)			4.875	4.809	MN	24,050	149,511	11/08/2016	11/01/2024
929903-AM-4	WACHOVIA CORP BASIC				1FE	7,166,125	119.6770	8,975,787	7,500,000	7,239,972		8,319			5.500	5.817	FA	171,875	412,500	01/10/2007	08/01/2035
931142-AU-7	WAL-MART STORES INC DEB'S				1FE	13,931,850	120.7930	18,118,970	15,000,000	14,559,031		57,370			6.750	7.373	AO	213,750	1,012,500	09/30/1994	10/15/2023
931142-CB-7	WAL-MART STORES INC				1FE	27,300,130	127.1610	34,333,444	27,000,000	27,250,839		(8,571)			5.250	5.169	MS	472,500	1,417,500	05/23/2011	09/01/2035
931142-CZ-4	WAL-MART STORES INC				1FE	14,815,600	103.0250	15,453,725	15,000,000	14,941,513		19,470			3.250	3.396	AO	89,375	487,500	10/27/2010	10/25/2020
931422-AE-9	WALGREEN CO BASIC			1	2FE	12,612,965	103.0280	12,831,124	12,454,000	12,476,369		(21,082)			5.250	5.069	JJ	301,491	653,835	08/26/2010	01/15/2019
931422-AH-2	WALGREEN CO			1	2FE	42,925,295	100.4000	43,282,325	43,110,000	42,974,767		26,084			3.100	3.172	MS	393,499	1,336,410	02/01/2017	09/15/2022
931427-AF-5	WALGREENS BOOTS ALLIANCE			1	2FE	5,474,150	101.6690	5,591,802	5,500,000	5,483,342		3,956			3.300	3.384	MN	21,679	181,500	09/01/2015	11/18/2021
931427-AH-1	WALGREENS BOOTS ALLIANCE			1	2FE	10,328,800	102.1250	10,212,541	10,000,000	10,237,997		(31,574)			3.800	3.395	MN	45,389	380,000	01/06/2015	11/18/2024
93627C-AA-9	WARRIOR MET COAL INC SERIES 144A			1	4FE	1,097,638	103.2500	1,115,100	1,080,000	1,097,142		(495)			8.000	7.600	MN	14,160		10/31/2017	11/01/2024
93936K-BK-4	WASHINGTON NATURAL GAS CO MTN				1FE	15,000,000	118.5670	17,785,038	15,000,000	15,000,000					7.150	7.150	JD	47,667	1,072,500	12/15/1995	12/19/2025
94155U-AA-7	WATERJET HOLDINGS INC SERIES 144A			1	4FE	288,750	102.2500	281,188	275,000	278,811		(3,299)			7.625	6.282	FA	8,737	20,969	10/01/2014	02/01/2020
94874R-AY-2	WEINGARTEN REALTY INVST MTN A				2FE	5,458,250	115.7800	5,789,020	5,000,000	5,246,300		(21,612)			6.640	5.898	MS	97,756	332,000	01/23/2004	07/15/2026
94973V-AH-0	WELLPOINT INC BASIC			1	2FE	38,015,225	125.8950	46,581,176	37,000,000	37,751,404		(27,256)			5.950	5.757	JD	97,844	2,201,500	05/18/2006	12/15/2034
94973V-AN-7	WELLPOINT INC BASIC			1	2FE	17,714,580	131.3660	23,645,832	18,000,000	17,762,921		5,949			6.375	6.495	JD	51,000	1,147,500	12/04/2007	06/15/2037
94974B-GH-7	WELLS FARGO & COMPANY MTN				1FE	30,338,330	99.1650	30,185,780	30,440,000	30,364,421		9,356			3.000	3.039	FA	334,840	913,200	02/11/2015	02/19/2025
95616A-AA-1	WEST STREET MERGER SUB SERIES 144A			1	5FE	1,618,625	100.2500	1,619,038	1,615,000	1,618,440		(185)			6.375	6.321	MS	36,321		10/04/2017	09/01/2025
958102-AJ-4	WESTERN DIGITAL CORP SERIES 144A			1	2FE	2,080,000	107.8750	2,157,500	2,000,000	2,057,284		(15,423)			7.375	6.384	AO	36,875	147,500	06/24/2016	04/01/2023
961548-AL-8	WESTVACO CORP DEBS				2FE	9,834,500	116.4800	11,647,975	10,000,000	9,962,808		12,769			9.750	9.924	JD	43,333	975,000	08/17/1990	06/15/2020
961548-AQ-7	WESTVACO CORP DEB			4	2FE	367,484	102.5020	346,457	338,000	354,131		(1,218)			7.650	6.939	MS	7,613	25,857	01/29/1999	03/15/2027
961548-AS-3	WESTVACO CORP DEB			4	2FE	769,778	101.7990	739,059	726,000	742,893		(1,336)			7.500	6.908	JD	2,420	54,450	11/20/1998	06/15/2027
961548-AV-6	WESTVACO CORP UNSEC'D DEBS				2FE	17,865,021	140.5860	20,560,756	14,625,000	16,742,951		(113,896)			8.200	6.450	JJ	552,988	1,199,250	05/28/2003	01/15/2030
961548-AY-0	WESTVACO CORP BASIC			1	2FE	8,280,766	140.6190	12,163,504	8,650,000	8,361,456		11,752			7.950	8.355	FA	259,788	687,675	02/14/2005	02/15/2031
96188#-AA-6	WETT HOLDINGS PRIVATE PLACEMENT				2FE	5,257,778	104.7650	5,508,290	5,257,778	5,257,778					4.310	4.335	MJSD	629	226,610	12/04/2014	12/18/2024
962166-AS-3	WEYERHAEUSER CO DEBENTURES				2FE	16,082,260	117.2870	19,029,786	16,225,000	16,172,245		7,473			7.125	7.197	JJ	533,059	1,156,031	03/03/1998	07/15/2023
962166-AT-1	WEYERHAEUSER CO DEBS				2FE	2,137,160	131.4340	2,628,684	2,000,000	2,069,039		(7,299)			8.500	7.844	JJ	78,389	170,000	07/31/2003	01/15/2025
962166-AW-4	WEYERHAEUSER CO DEBS				2FE	17,786,835	125.3410	21,307,929	17,000,000	17,471,392		(35,077)			6.950	6.553	AO	295,375	1,181,500	09/08/2004	10/01/2027
962166-BT-0	WEYERHAEUSER CO BASIC			1	2FE	10,189,608	131.5050	11,572,449	8,800,000	9,827,708		(38,533)			6.875	5.747	JD	26,889	605,000	02/02/2005	12/15/2033
962178-AN-9	TRI POINTE GROUP /HOMES SERIES WI			1	3FE	524,250	106.7500	533,750	500,000	520,849		(2,666)			5.875	5.108	JD	1,306	29,375	09/08/2016	06/15/2024
966387-BE-1	WHITING PETROLEUM CORP SERIES 144A			1	4FE	325,000	102.0000	331,500	325,000	325,000					6.625	6.625	JJ	239		12/12/2017	01/15/2026

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 Des.	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
969133-AK-3	WILLAMETTE IND DEBS				2FE	14,650,860	128.2320	17,952,544	14,000,000	14,362,034		(29,888)			7.850	7.433	JJ	549,500	1,099,000	07/18/2002	07/01/2026
96926D-AH-3	WILLIAM LYON HOMES INC			1	4FE	1,532,491	103.0000	1,524,400	1,480,000	1,512,228		(18,430)			7.000	5.576	FA	39,138	103,600	12/09/2016	08/15/2022
969457-BU-3	WILLIAMS COMPANIES INC			1	3FE	631,913	99.5000	666,650	670,000	638,262		5,460			3.700	4.769	JJ	11,431	24,790	11/21/2016	01/15/2023
969457-BV-1	WILLIAMS COMPANIES INC			1	3FE	954,900	106.7500	1,409,100	1,320,000	960,877		3,507			5.750	8.288	JD	1,476	75,900	09/13/2016	06/24/2044
969457-BW-9	WILLIAMS COMPANIES INC			1	3FE	561,550	103.7500	596,563	575,000	563,283		1,494			4.550	4.920	JD	509	26,163	11/28/2016	06/24/2024
96950F-AM-6	WILLIAMS PARTNERS LP			1	2FE	7,355,797	104.7350	7,273,872	6,945,000	7,340,033		(15,763)			4.300	3.237	MS	97,056		09/26/2017	03/04/2024
97381W-AT-1	WINDSTREAM CORP			1	4FE	2,220,000	74.0000	2,220,000	3,000,000	2,220,000		16,905	782,519		7.750	7.873	AO	58,125	232,500	05/13/2011	10/01/2021
97381W-AZ-7	WINDSTREAM CORP BASIC			1	4FE	492,880	61.0000	492,880	808,000	492,880			315,120		6.375	6.375	FA	21,463	53,530	04/16/2013	08/01/2023
976656-BL-1	WISCONSIN ELECTRIC POWER NOTES				1FE	39,561,150	150.6310	63,264,856	42,000,000	39,571,525		573			6.875	7.298	JD	240,625	2,887,500	05/22/1996	12/01/2095
976656-CD-8	WISC ELEC POWER			1	1FE	1,979,460	101.4110	2,028,213	2,000,000	1,991,666		2,095			2.950	3.070	MS	17,372	59,000	09/07/2011	09/15/2021
976657-AL-0	WISCONSIN ENERGY CORP			1	2FE	38,050,937	102.2390	38,840,699	37,990,000	38,036,987		(6,108)			3.550	3.529	JD	59,940	1,348,645	08/03/2015	06/15/2025
97672*-AE-3	WISCONSIN ENERGY CORP WISC MICH INV CORP				1FE	6,771,000	125.2790	9,395,925	7,500,000	7,032,368		26,418			6.940	7.799	JD	23,133	520,500	01/19/2001	12/01/2028
98212B-AD-5	WPX ENERGY INC			1	4FE	764,000	104.5000	836,000	800,000	772,508		5,710			6.000	6.992	JJ	22,133	48,000	06/23/2016	01/15/2022
98212B-AE-3	WPX ENERGY INC			1	4FE	288,000	99.6550	298,965	300,000	288,885		885			5.250	5.928	MS	4,638	7,875	05/05/2017	09/15/2024
98212B-AF-0	WPX ENERGY INC			1	4FE	950,000	108.2500	1,028,375	950,000	950,000					7.500	7.500	FA	29,688	71,250	07/17/2015	08/01/2020
98212B-AG-8	WPX ENERGY INC			1	4FE	1,790,000	113.5000	2,031,650	1,790,000	1,790,000					8.250	8.250	FA	61,531	147,675	07/17/2015	08/01/2023
982526-AQ-8	WM WRIGLEY JR CO SERIES 144A			1	1FE	10,319,634	102.4130	10,548,571	10,300,000	10,308,883		(3,108)			3.375	3.341	AO	67,594	347,625	03/24/2014	10/21/2020
983024-AG-5	WYETH BASIC			1	1FE	23,022,660	136.7570	30,086,561	22,000,000	22,768,832		(27,451)			6.500	6.154	FA	595,833	1,430,000	11/30/2004	02/01/2034
983024-AN-0	WYETH			1	1FE	9,535,100	134.0640	13,406,387	10,000,000	9,614,964		10,073			5.950	6.298	AO	148,750	595,000	08/29/2007	04/01/2037
983130-AX-3	WYNN LAS VEGAS LLC CORP SERIES 144A			1	4FE	1,500,000	101.3750	1,520,625	1,500,000	1,500,000					5.250	5.250	MN	10,063	40,250	05/04/2017	05/15/2027
98389B-AR-1	XCEL ENERGY INC			1	2FE	25,480,445	101.3580	25,846,327	25,500,000	25,484,585		1,640			3.300	3.309	JD	70,125	841,500	05/28/2015	06/01/2025
98458P-AA-3	YALE UNIVERSITY CN NOTES			2	1FE	9,965,900	128.5210	12,852,063	10,000,000	9,966,290		8			7.375	7.400	AO	155,694	737,500	04/03/1996	04/15/2096
989194-AP-0	ZAYO GROUP LLC / ZAYO CAPITAL			1	4FE	550,000	102.0000	561,000	550,000	550,000					5.750	5.750	JJ	14,583	14,758	01/12/2017	01/15/2027
BL1257-32-0	KINDRED HEALTHCARE INC BANK LOAN				3FE	965,015	100.5000	974,713	969,864	962,010		(388)			4.934	0.082		11,032	44,596	03/05/2015	04/09/2021
BL1390-82-4	IAP BANK LOAN				6Z	62,597	97.0000	67,465	69,552	66,174		2,024			10.896	2.142		63	5,626	09/01/2014	07/18/2019
BL2386-07-8	ON SEMICONDUCTOR TERM B				3FE	545,231	100.4380	557,868	555,438	546,374		1,142			3.569	4.579	MON	55	14,369	04/04/2017	03/31/2023
BL2481-62-2	ASURION LLC 7.3036% 07-14-25				4FE	400,000	102.7080	410,832	400,000	400,000					10.092	10.071		336	6,390	07/14/2017	08/04/2025
G5963#-AG-8	MEGGITT PLC MEGGITT PLACE			1	2	14,400,000	101.4770	14,612,717	14,400,000	14,400,000					3.310	3.310	JJ	231,700	476,640	04/06/2016	07/06/2023
G8967#-AS-2	TRITON CONT INT			4	2FE	20,000,000	99.5650	19,913,080	20,000,000	20,000,000					3.610	3.610	MS	182,506	732,000	02/19/2015	03/31/2025
G8967#-AT-0	TRITON CONT INT			4	2FE	15,000,000	100.5460	15,081,840	15,000,000	15,000,000					3.910	3.910	MS	148,254	594,000	02/19/2015	03/31/2027
N2611U-AC-9	DIAMOND BC BV 4.8167% 07-26-24				4FE	493,763	100.2150	496,064	495,000	493,229		(534)			4.561	3.941		2,007	4,510	07/25/2017	09/06/2024
PP9F4R-9K-0	VITOL FINANCE LTD				1FE	8,764,206	104.2280	9,067,793	8,700,000	8,762,529		(1,677)			4.400	4.252	JD	4,253	44,660	10/17/2017	06/27/2023
012873-AH-8	ALBERTA ENERGY BONDS		A	1	2FE	9,939,900	134.6360	13,463,637	10,000,000	9,957,806		1,839			8.125	8.179	MS	239,236	812,500	09/12/2000	09/15/2030
013716-AU-9	ALCAN ALUMINUM BONDS		A	1	1FE	1,976,140	127.4260	2,548,528	2,000,000	1,982,339		634			6.125	6.213	JD	5,444	122,500	12/03/2003	12/15/2033
013716-AW-5	ALCAN ALUMINUM BASIC		A	1	1FE	9,079,800	124.0310	12,403,139	10,000,000	9,250,442		22,760			5.750	6.474	JD	47,917	575,000	04/18/2008	06/01/2035
01626P-AH-9	ALIMENTATION COUCHE-TARD INC SERIES 144A		A	1	2FE	36,414,112	99.9070	36,045,594	36,079,000	36,405,851		(8,261)			3.550	3.435	JJ	551,458		10/26/2017	07/26/2027
01626P-AJ-5	ALIMENTATION COUCHE-TARD INC SERIES 144A		A	1	2FE	20,778,167	99.0810	20,572,138	20,763,000	20,777,063		(1,103)			2.700	2.683	JJ	241,370		09/21/2017	07/26/2022
046828-AA-7	ATHABASCA OIL SANDS INV SR NTS SERIES 144A		A		3FE	20,564,016	114.8880	18,324,556	15,950,000	18,514,604		(203,319)			8.200	5.917	AO	326,975	1,307,900	06/16/2003	04/01/2027
097751-AV-3	BOMBARDIER INC SERIES 144A		A	1	4FE	591,000	107.5000	645,000	600,000	594,417		2,229			7.750	8.221	MS	13,692	46,500	06/24/2016	03/15/2020
097751-BJ-9	BOMBARDIER INC SERIES 144A		A	1	4FE	2,228,775	98.2500	2,947,500	3,000,000	2,393,195		89,076			6.000	10.806	AO	38,000	180,000	06/02/2016	10/15/2022
11283W-AA-2	BROOKFIELD RESIDENTIAL SERIES 144A		A	1	4FE	635,000	102.0000	647,700	635,000	635,000					6.500	6.500	JD	1,834	41,275	12/11/2012	12/15/2020
11283W-AC-8	BROOKFIELD RESIDENTIAL 144A		A	1	4FE	1,200,000	106.0000	1,272,000	1,200,000	1,200,000					6.375	6.375	MN	9,775	76,500	05/06/2015	05/15/2025
11283Y-AA-8	BROOKFIELD RESID PROPERT SERIES 144A		A	1	4FE	535,000	104.5000	559,075	535,000	535,000					6.125	6.125	JJ	16,384	32,769	06/18/2013	07/01/2022
136375-BA-9	CANADIAN NAT'L RAILWAY BASIC		A	1	1FE	21,862,600	102.5770	20,515,342	20,000,000	20,132,526		(236,422)			6.800	5.532	JJ	627,111	1,360,000	12/18/2008	07/15/2018
136375-BG-6	CANADIAN NAT'L RAILWAY BONDS		A	1	1FE	15,622,150	139.5080	20,926,229	15,000,000	15,440,143		(19,425)			7.375	7.033	AO	233,542	1,106,250	06/09/2004	10/15/2031
136375-BT-8	CANADIAN NAT'L RAILWAY		A	1	1FE	12,360,125	103.8080	12,976,021	12,500,000	12,479,493		16,615			5.550	5.698	MS	231,250	693,750	02/18/2009	03/01/2019
136385-AN-1	CANADIAN NATL RESOURCES		A	1	2FE	9,772,170	100.3470	10,034,669	10,000,000	9,989,893		117,226			5.900	6.259	FA	245,833	590,000	12/01/2009	02/01/2018
136385-AR-2	CANADIAN NATL RESOURCES		A	1	2FE	13,475,080	102.2850	13,297,031	13,000,000	13,204,175		(52,863)			3.450	2.988	MN	57,308	448,500	07/10/2012	11/15/2021
136385-AT-8	CANADIAN NATL RESOURCES		A	1	2FE	38,783,952	102.9840	39,442,707	38,300,000	38,621,593		(378)			3.800	3.644	AO	307,251	1,455,400	07/30/2014	04/15/2024
136385-AV-3	CANADIAN NATL RESOURCES		A	1	2FE	14,980,650	102.9550	15,443,322	15,000,000	14,985,279		1,771			3.900	3.916	FA	243,750	585,000	11/12/2014	02/01/2025
136420-AF-3	CANADIAN OCCIDENTAL PETROLEUM NOTES		A	1	1FE	18,768,315	128.8830	25,132,088	19,500,000	19,047,263		27,812			7.400	7.730	MN	240,500	1,443,000	01/05/2001	05/01/2028
13643E-AA-3	CANADIAN OIL SANDS NTS SERIES 144A		A	1	3FE	5,876,500	119.5610	5,978,035	5,000,000	5,285,517		(65,381)			9.400	6.250	MS	156,667	470,000	11/25/2003	09/01/2021
136440-AL-8	CANADIAN PACIFIC LTD DEBS		A		2FE	3,468,770	121.4710	3,036,768	2,500,000	2,783,422		(69,155)			9.450	5.893	FA	98,438	236,250	03/30/2004	08/01/2021
13645R-AF-1	CANADIAN PACIFIC RR		A	1	2FE	44,566,880	130.1650	59,875,805	46,000,000	44,816,721		30,887			5.950	6.179	MN	349,728	2,737,000	08/28/2007	05/15/2037
146900-AM-7	CASCADES INC 144A		A	1	3FE	568,830	102.7500	581,565	566,000	567,310		(470)			5.500	5.401	JJ	14,354	31,130	06/10/2014	07/15/2022
284902-AC-7	ELDORADO GOLD CORP SERIES 144A		A	1	4FE	950,000	99.0000	940,500	950,000	950,000					6.125	6.125	JD	2,586	58,188	12/10/2012	12/15/2020
29250N-AF-2	ENBRIDGE INC		A	1	2FE	9,394,560	104.0800	9,367,237	9,000,000	9,358,095		(36,465)			4.000	3.202	AO	90,000	180,000	05/16/2017	10/01/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29250N-AL-9	ENBRIDGE INC		A	1	2FE	41,782,145	104.5630	42,986,014	41,110,000	41,725,428		(55,201)			4.250	4.043	JD	145,598	1,756,882	02/09/2017	12/01/2026
29250N-AR-6	ENBRIDGE INC		A	1	2FE	6,605,892	100.4220	6,521,380	6,494,000	6,603,578		(2,313)			3.700	3.486	JJ	116,134		09/26/2017	07/15/2027
318069-A*-2	FINNING INTERNIONAL INC PRIVATE PLACEMENT		A		2FE	25,000,000	104.1170	26,029,300	25,000,000	25,000,000					3.980	3.980	JJ	453,278	995,000	12/16/2011	01/19/2022
335934-AF-2	FIRST QUANTUM MINERALS L SERIES 144A		A	1	4FE	957,444	103.7500	964,875	930,000	950,222		(7,221)			7.000	5.894	FA	24,593	43,400	07/11/2017	02/15/2021
335934-AH-8	FIRST QUANTUM MINERALS L 144A		A	1	4FE	652,625	104.8300	660,429	630,000	647,157		(5,468)			7.250	5.999	MN	5,836	45,675	03/08/2017	05/15/2022
349553-AK-3	FORTIS INC SERIES 144A		A	1	2FE	23,305,168	97.6120	22,807,115	23,365,000	23,312,053		6,885			2.100	2.163	AO	118,577	245,333	07/07/2017	10/04/2021
36168Q-AC-8	GFL ENVIRONMENTAL INC SERIES 144A		A	1	4FE	250,000	103.7500	259,375	250,000	250,000					5.625	5.625	MN	2,344	6,602	05/03/2017	05/01/2022
362438-AA-1	GW HONOS SECURITY CORP SERIES 144A		A	1	5FE	1,628,281	107.5000	1,736,125	1,615,000	1,627,281		(1,000)			8.750	8.543	MN	18,057	73,404	06/26/2017	05/15/2025
380355-AB-3	GOEASY LTD SERIES 144A		A	1	3FE	1,665,488	104.3750	1,701,313	1,630,000	1,664,578		(910)			7.875	7.227	MN	21,394		11/29/2017	11/01/2022
448055-AJ-2	HUSKY ENERGY INC		A	1	2FE	14,231,013	103.4620	14,174,331	13,700,000	14,009,178		(70,839)			3.950	3.344	AO	114,243	541,150	10/02/2014	04/15/2022
448055-AK-9	HUSKY ENERGY INC		A	1	2FE	36,558,090	104.4620	36,718,290	35,150,000	36,093,770		(137,955)			4.000	3.503	AO	296,822	1,406,000	10/22/2014	04/15/2024
535919-AL-8	LG FINANCECO CORP SERIES 144A		A	1	4FE	2,000,000	105.6250	2,112,500	2,000,000	2,000,000					5.875	5.875	MN	19,583	118,806	10/13/2016	11/01/2024
552697-AQ-7	MDC PARTNERS INC SERIES 144A		A	1	4FE	260,000	100.5000	261,300	260,000	260,000					6.500	6.500	MN	2,817	16,900	03/18/2016	05/01/2024
552704-AD-0	MEG ENERGY CORP SERIES 144A		A	1	3FE	2,585,813	98.7500	2,532,938	2,565,000	2,583,034		(2,778)			6.500	6.334	JJ	76,879	77,805	02/01/2017	01/15/2025
559222-AR-5	MAGNA INTERNATIONAL INC		A	1	1FE	36,946,262	106.2760	37,127,601	34,935,000	36,647,680		(199,961)			4.150	3.397	AO	362,451	1,449,803	08/11/2016	10/01/2025
644532-AA-1	NEW GOLD INC SERIES 144A		A	1	4FE	471,013	106.0000	498,200	470,000	470,923		(90)			6.375	6.331	MN	3,829	14,732	05/04/2017	05/15/2025
66727W-AA-0	NORTHWEST ACQ DOMINION SERIES 144A		A	1	3FE	653,156	103.2500	681,450	660,000	653,369		213			7.125	7.375	MN	8,883		10/06/2017	11/01/2022
669771-AS-6	NOVA GAS TRANSMISSION LTD DEBS		A		1FE	14,114,440	118.6460	16,610,489	14,000,000	14,040,433		(6,184)			7.875	7.806	AO	275,625	1,102,500	07/29/1993	04/01/2023
66977W-AQ-2	NOVA CHEMICALS CORP SERIES 144A		A	1	3FE	2,199,400	99.7500	2,194,500	2,200,000	2,199,441		41			4.875	4.879	JD	8,938	51,242	07/13/2017	06/01/2024
683715-AB-2	OPEN TEXT CORP SERIES 144A		A	1	3FE	719,425	107.7500	748,863	695,000	716,308		(2,714)			5.875	5.304	JD	3,403	40,831	12/15/2016	06/01/2026
71644E-AB-8	PETRO-CANADA DEBS		A		2FE	16,526,650	122.6980	19,631,693	16,000,000	16,160,366		(34,327)			9.250	8.932	AO	312,444	1,480,000	09/02/1992	10/15/2021
71644E-AE-2	PETRO-CANADA DEBS		A	1	1FE	4,975,500	128.2630	6,413,158	5,000,000	4,987,235		1,028			7.875	7.917	JD	17,500	393,750	06/25/1996	06/15/2026
73755L-AF-4	POTASH CORP-SASKATCHEWAN		A	1	2FE	21,308,247	105.1550	19,893,140	18,918,000	19,333,006		(286,492)			6.500	4.825	MN	157,125	1,229,670	11/30/2009	05/15/2019
73755L-AH-0	POTASH CORP OF SASKATCHEWAN		A	1	2FE	30,912,110	104.7000	28,268,961	27,000,000	28,303,573		(558,571)			4.875	2.640	MS	332,719	1,316,250	04/09/2013	03/30/2020
73755L-AL-1	POTASH CORP OF SASKATCHEWAN		A	1	2FE	18,932,601	102.4970	19,459,010	18,985,000	18,950,514		4,871			3.625	3.658	MS	202,639	688,206	04/08/2014	03/15/2024
740212-AK-1	PRECISION DRILLING CORP SERIES WI		A	1	3FE	400,000	105.0000	420,000	400,000	400,000					7.750	7.750	JD	1,378	15,500	07/28/2017	12/15/2023
775109-AK-7	ROGERS COMMUNICATIONS IN		A	1	2FE	26,439,000	102.9380	21,616,946	21,000,000	21,555,948		(876,520)			6.800	2.483	FA	539,467	1,428,000	01/30/2012	08/15/2018
775109-AW-1	ROGERS COMMUNICATIONS IN		A	1	2FE	7,636,578	99.8230	8,185,516	8,200,000	7,856,747		58,466			3.000	3.897	MS	72,433	246,000	01/07/2014	03/15/2023
775109-AY-7	ROGERS COMMUNICATIONS IN		A	1	2FE	41,484,274	104.9310	42,289,359	40,302,000	41,175,940		(117,861)			4.100	3.659	AO	413,096	1,482,191	04/24/2017	10/01/2023
775109-BB-6	ROGERS COMMUNICATIONS IN		A	1	2FE	10,437,801	115.4900	10,450,734	9,049,000	10,425,078		(12,723)			5.000	4.043	MS	133,221	226,225	07/25/2017	03/15/2044
775109-BE-0	ROGERS COMMUNICATIONS IN		A	1	2FE	45,703,802	102.1370	46,707,065	45,730,000	45,712,911		269			3.625	3.627	JD	73,676	1,657,713	03/21/2016	12/15/2025
775109-BF-7	ROGERS COMMUNICATIONS IN		A	1	2FE	7,552,136	96.8910	7,644,667	7,890,000	7,572,497		20,362			2.900	3.429	MN	29,237	158,871	06/13/2017	11/15/2026
820439-A@-6	SHAWCOR LTD PRIVATE PLACEMENT		A	1	3	1,987,235	99.8000	1,983,269	1,987,235	1,987,235					3.670	3.669	MS	18,435	107,708	04/03/2013	03/31/2023
867224-AA-5	SUNCOR ENERGY INC		A	1	1FE	4,961,750	102.1960	5,109,798	5,000,000	4,972,158		3,475			3.600	3.692	JD	15,000	180,000	11/20/2014	12/01/2024
878742-BC-8	TECK RESOURCES LIMITED SERIES 144A		A	1	3FE	2,062,356	113.0000	2,316,500	2,050,000	2,059,629		(1,769)			8.500	8.369	JD	14,521	174,250	05/26/2016	06/01/2024
87952V-AL-0	TELESAT CANADA TELESAT L SERIES 144A		A	1	4FE	1,250,000	112.0000	1,400,000	1,250,000	1,250,000					8.875	8.875	MN	14,175	110,321	11/09/2016	11/15/2024
87971M-BF-9	TELUS CORPORATION		A	1	2FE	52,221,053	102.2680	52,765,354	51,595,000	52,204,059		(16,995)			3.700	3.551	MS	562,099	807,983	11/01/2017	09/15/2027
89153U-AF-8	TOTAL CAPITAL CANADA LTD		A	1	1FE	19,323,321	100.5260	20,105,193	20,000,000	19,596,261		65,467			2.750	3.150	JJ	253,611	508,750	02/01/2017	07/15/2023
893526-8Y-2	TRANS CANADA PIPELINES LTD		A	1	1FE	18,648,938	104.8840	16,293,680	15,535,000	15,979,248		(410,726)			7.125	4.277	JJ	510,389	1,106,869	01/19/2012	01/15/2019
893526-BY-8	TRANS CANADA PIPELINES LTD DEB		A		1FE	21,430,290	119.9850	24,417,038	20,350,000	20,620,998		(75,960)			9.875	9.353	JJ	1,004,781	2,009,563	06/30/1994	01/01/2021
893526-DK-6	TRANS-CANADA PIPELINES		A	1	1FE	10,399,200	103.6860	10,368,551	10,000,000	10,123,921		(42,409)			3.800	3.324	AO	95,000	380,000	10/25/2010	10/01/2020
893526-DM-2	TRANS CANADA PIPELINES LTD		A	1	1FE	12,911,210	99.3640	12,917,368	13,000,000	12,953,578		9,422			2.500	2.583	FA	135,417	325,000	04/22/2013	08/01/2022
89352H-AB-5	TRANS-CANADA PIPELINES		A	1	1FE	3,275,641	125.4160	3,384,971	2,699,000	3,258,611		(17,031)			5.850	4.208	MS	46,490	157,892	02/23/2017	03/15/2036
89352H-AF-6	TRANS-CANADA PIPELINES		A	1	1FE	11,673,890	102.7020	9,808,058	9,550,000	9,766,779		(341,049)			6.500	2.791	FA	234,506	620,750	02/01/2012	08/15/2018
89352H-AL-3	TRANS-CANADA PIPELINES		A	1	1FE	5,481,470	118.4450	5,744,604	4,850,000	5,468,841		(12,629)			5.000	4.178	AO	50,521	242,500	01/17/2017	10/16/2043
89352H-AM-1	TRANS-CANADA PIPELINES		A	1	1FE	16,964,630	111.6580	17,674,289	15,829,000	16,929,864		(34,765)			4.625	4.028	MS	244,030	440,763	11/07/2017	03/01/2034
89352H-AT-6	TRANS-CANADA PIPELINES		A	1	1FE	23,810,017	111.9650	23,982,821	21,420,000	23,636,810		(173,208)			4.875	3.354	JJ	481,504	522,113	05/31/2017	01/15/2026
91831A-AB-7	VRX ESCROW CORP SERIES 144A		A	2	5FE	3,354,658	92.7500	3,487,400	3,760,000	3,428,567		45,759			5.875	7.796	MN	28,226	220,900	02/29/2016	05/15/2023
91911K-AJ-1	VALEANT PHARMACEUTICALS SERIES 144A		A	1	3FE	206,550	105.0000	215,250	205,000	206,272		(278)			6.500	6.282	MS	3,923	6,440	03/10/2017	03/15/2022
91911K-AK-8	VALEANT PHARMACEUTICALS SERIES 144A		A	1	3FE	469,753	107.0000	497,550	465,000	469,098		(654)			7.000	6.754	MS	9,584	15,733	03/10/2017	03/15/2024
91911K-AN-2	VALEANT PHARMACEUTICALS SERIES 144A		A	1	3FE	1,000,000	101.7500	1,017,500	1,000,000	1,000,000					5.500	5.500	MN	11,306		11/14/2017	11/01/2025
92660F-AK-0	VIDEOTRON LTD SERIES 144A		A	1	3FE	1,000,000	104.5000	1,045,000	1,000,000	1,000,000					5.125	5.125	AO	10,819	25,910	03/31/2017	04/15/2027
92912E-AA-1	VPII ESCROW CORP SERIES 144A		A	1	5FE	740,000	101.7500	752,950	740,000	740,000					7.500	7.500	JJ	25,592	55,500	06/27/2013	07/15/2021
C1465*-AK-9	CGI GROUP INC PRIVATE PLACEMENT		A	4	2	15,000,000	102.0830	15,312,435	15,000,000	15,000,000					3.740	3.740	MS	169,858	561,000	07/31/2014	09/12/2024
C1465*-AL-7	CGI GROUP INC PRIVATE PLACEMENT		A	1	2	15,000,000	104.0490	15,607,410	15,000,000	15,000,000					4.060	4.060	MS	184,392	609,000	07/31/2014	09/12/2024
C8318#-AA-1	SEASPAN ULC PRIVATE PLACEMENT			4	2Z	11,452,827	99.0310	11,302,416	11,413,065	11,413,065				749,779	3.460	3.459	MS	128,340	449,121	02/26/2015	03/04/2025
00507U-AD-3	ACTAVIS FUNDING SCS SERIES WI		D	1	2FE	9,480,475	99.9980	9,499,857	9,500,000	9,493,612		4,264			2.450	2.497	JD	10,344	232,750	11/12/2014	06/15/2019

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 Des.	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
00507U-AF-8	ACTAVIS FUNDING SCS		D	1	2FE	44,099,674	102.4740	45,088,697	44,000,000	44,070,277		(10,109)			3.850	3.820	JD	75,289	1,694,000	11/12/2014	06/15/2024
00507U-AP-6	ACTAVIS FUNDING SCS		D	1	2FE	7,499,625	100.9000	7,567,473	7,500,000	7,499,829		75			3.000	3.001	MS	68,125	225,000	03/03/2015	03/12/2020
00507U-AR-2	ACTAVIS FUNDING SCS		D	1	2FE	30,840,453	101.6050	30,634,032	30,150,000	30,635,083		(112,676)			3.450	3.019	MS	306,274	1,040,175	04/05/2016	03/15/2022
009279-AA-8	AIRBUS SE SERIES 144A		D	1	1FE	73,127,699	100.3160	72,828,175	72,599,000	73,111,088		(16,611)			3.150	3.059	AO	514,545	1,007,102	11/28/2017	04/10/2027
009279-AC-4	AIRBUS SE SERIES 144A		D	1	1FE	19,753,800	106.5890	21,317,832	20,000,000	19,756,951		3,151			3.950	4.021	AO	177,750	395,000	04/05/2017	04/10/2047
00928Q-AG-6	AIRCASTLE LTD		D	1	3FE	250,000	109.2500	273,125	250,000	250,000					7.625	7.625	AO	4,024	19,063	06/06/2012	04/15/2020
00928Q-AK-7	AIRCASTLE LTD		D	1	3FE	900,000	105.5000	949,500	900,000	900,000					6.250	6.250	JD	4,688	56,250	01/16/2013	12/01/2019
013822-AA-9	ALCOA NEDERLAND HOLDING SERIES 144A		D	1	3FE	875,000	109.0000	953,750	875,000	875,000					6.750	6.750	MS	14,930	59,707	09/22/2016	09/30/2024
013822-AB-7	ALCOA NEDERLAND HOLDING SERIES 144A		D	1	3FE	875,000	112.2500	982,188	875,000	875,000					7.000	7.000	MS	15,483	61,918	09/22/2016	09/30/2026
02154C-AD-5	ALTICE FINANCING SA 144A		D	1	4FE	1,061,250	104.7100	1,115,162	1,065,000	1,062,050		484			6.625	6.689	AO	17,639	70,556	06/24/2016	02/15/2023
03969A-AJ-9	ARDAGH PKG FIN/HLDGS USA SERIES 144A		D	1	4FE	762,850	108.8750	794,788	730,000	755,571		(4,939)			7.250	6.320	MN	6,763	52,925	06/23/2016	05/15/2024
03969A-AL-4	ARDAGH PACKAGING FINANCE PLC SERIES 144A		D	1	4FE	1,256,675	105.2500	1,315,625	1,250,000	1,255,927		(748)			6.000	5.891	FA	28,333	40,625	02/24/2017	02/15/2025
046353-AL-2	ASTRAZENECA PLC		D	1	2FE	98,573,897	101.6670	97,671,342	96,070,000	98,243,513		(217,435)			3.375	3.048	MN	405,295	2,989,238	10/04/2017	11/16/2025
05210Q-AA-5	AUS FINANCE PTY LTD SERIES 144A		D	1	3FE	1,204,250	101.5000	1,223,075	1,205,000	1,204,707		90			6.875	6.884	MN	13,807	82,844	01/14/2013	11/01/2019
055451-AH-1	BHP BILLITON FIN USA LTD		D		1FE	23,319,713	105.4310	20,147,878	19,110,000	19,857,529		(578,877)			6.500	3.270	AO	310,538	1,242,150	12/08/2011	04/01/2019
055451-AL-2	BHP BILLITON FIN USA LTD		D		1FE	17,837,460	102.9520	18,531,376	18,000,000	17,930,343		16,514			3.250	3.357	MN	65,000	585,000	11/16/2011	11/21/2021
055451-AQ-1	BHP BILLITON FIN USA LTD		D		1FE	10,844,737	101.1540	11,025,838	10,900,000	10,875,057		5,579			2.875	2.934	FA	110,552	313,375	03/08/2012	02/24/2022
055451-AU-2	BHP BILLITON FIN USA LTD		D	1	1FE	20,528,000	106.5410	21,308,111	20,000,000	20,328,003		(50,668)			3.850	3.532	MS	194,639	770,000	10/23/2013	09/30/2023
05565Q-BJ-6	BP CAPITAL PLC		D	1	1FE	34,008,612	103.1040	35,158,442	34,100,000	34,086,767		10,591			4.750	4.784	MS	499,423	1,619,750	03/05/2009	03/10/2019
05565Q-CD-8	BP CAPITAL PLC		D	1	1FE	7,982,192	100.0410	7,884,242	7,881,000	7,977,187		(5,005)			2.750	2.505	MN	30,703	108,364	09/07/2017	05/10/2023
05565Q-CP-1	BP CAPITAL PLC		D	1	1FE	5,307,250	105.1260	5,256,310	5,000,000	5,300,098		(7,152)			3.814	2.740	FA	74,691		11/01/2017	02/10/2024
05565Q-DA-3	BP CAPITAL PLC		D	1	1FE	8,351,159	103.4420	8,347,796	8,070,000	8,342,864		(8,295)			3.506	2.981	MS	81,737		10/02/2017	03/17/2025
05565Q-DL-9	BP CAPITAL MARKETS PLC		D	1	1FE	2,094,198	102.4630	2,100,499	2,050,000	2,093,702		(496)			3.224	2.842	AO	14,136		11/30/2017	04/14/2024
05565Q-DM-7	BP CAPITAL PLC		D	1	1FE	10,382,000	103.4870	10,348,658	10,000,000	10,376,467		(5,533)			3.588	3.107	AO	76,743		11/02/2017	04/14/2027
05565Q-DN-5	BP CAPITAL PLC		D	1	1FE	9,500,000	101.2290	9,616,761	9,500,000	9,500,000					3.279	3.278	MS	88,260		09/14/2017	09/19/2027
05565Q-DP-0	BP CAPITAL PLC		D	1	1FE	17,514,300	99.5030	17,413,002	17,500,000	17,513,522		(778)			2.520	2.502	MS	124,950		09/18/2017	09/19/2022
125260-AB-5	CFG INVESTMENT SAC SERIES 144A		D	1	6*	357,500	110.8750	609,813	550,000	357,500					9.750	17.745	JJ			07/24/2012	07/30/2019
15103J-AA-0	CELEO REDES OPERACION CL SERIES 144A		D	1	2FE	16,436,474	101.2500	16,605,000	16,400,000	16,436,893		419			5.200	5.180	JD	21,320	523,524	05/05/2017	06/22/2047
151290-BK-8	CEMEX SAB DE CV SERIES 144A		D	1	3FE	1,000,000	103.5000	1,035,000	1,000,000	1,000,000					7.250	7.250	JJ	33,431	72,500	09/25/2013	01/15/2021
15132H-AF-8	CENCOSUD SA SERIES 144A		D	1	2FE	10,787,500	105.7940	10,579,408	10,000,000	10,670,085		(83,108)			5.150	4.024	FA	198,847	515,000	07/25/2016	02/12/2025
15132H-AH-4	CENCOSUD SA SERIES 144A		D	1	2FE	14,947,050	98.8500	14,827,500	15,000,000	14,948,999		1,949			4.375	4.419	JJ	298,958		07/12/2017	07/17/2027
17186H-AA-0	CIMPRESS NV 144A		D	1	4FE	2,200,000	103.0000	2,266,000	2,200,000	2,200,000					7.000	7.000	AO	38,500	154,000	03/13/2015	04/01/2022
191241-AD-0	COCA-COLA FEMSA SAB CV		D	1	1FE	10,717,000	104.7500	10,475,000	10,000,000	10,257,557		(115,237)			4.625	3.357	FA	174,722	462,500	10/11/2013	02/15/2020
191241-AE-8	COCA-COLA FEMSA SAB CV		D	1	1FE	83,695,770	104.6040	86,821,731	83,000,000	83,662,930		(104,703)			3.875	3.717	MN	312,691	3,216,250	08/18/2016	11/26/2023
210383-AG-0	CONSTELLIUM NV SERIES 144A		D	1	4FE	460,000	101.8750	468,625	460,000	460,000					5.875	5.875	FA	3,904		11/02/2017	02/15/2026
22303Q-AP-5	COVIDIEN INTL FINANCE SA		D	1	1FE	49,738,585	100.9140	53,666,241	53,180,000	51,098,069		338,043			2.950	3.750	JD	69,725	1,568,810	12/03/2013	06/15/2023
225401-AC-2	CREDIT SUISSE GROUP AG SERIES 144A		D	1	2FE	15,080,700	104.2600	15,638,996	15,000,000	15,074,441		(6,259)			4.282	4.215	JJ	306,877	321,150	01/12/2017	01/09/2028
225460-AF-4	CREDIT SUISSE NEW YORK BASIC		D		1FE	18,975,680	104.7830	19,908,691	19,000,000	18,992,644		2,621			4.375	4.391	FA	337,118	831,250	08/02/2010	08/05/2020
225460-AN-7	CREDIT SUISSE NEW YORK MTN		D		1FE	14,969,100	100.0970	15,014,514	15,000,000	14,990,946		6,263			2.300	2.344	MN	31,625	345,000	05/22/2014	05/28/2019
225460-AR-8	CREDIT SUISSE NEW YORK		D		1FE	20,339,000	101.0260	20,205,212	20,000,000	20,201,299		(49,306)			3.000	2.721	AO	103,333	600,000	02/12/2015	10/29/2021
235822-AA-1	DANA FINANCING LUX SARL SERIES 144A		D	1	4FE	1,500,000	108.3750	1,625,625	1,500,000	1,500,000					6.500	6.495	JD	4,333	97,500	05/31/2016	06/01/2026
25156P-AD-5	DEUTSCHE TELEKOM INT FIN NTS		D		2FE	16,215,750	157.0550	19,631,906	12,500,000	15,221,735		(108,101)			9.250	6.849	JD	96,354	1,156,250	06/09/2004	06/01/2032
25156P-AL-7	DEUTSCHE TELEKOM INT FIN		D	1	2FE	19,119,773	102.9210	15,777,732	15,330,000	15,673,330		(526,927)			6.750	3.160	FA	376,543	1,034,775	10/19/2010	08/20/2018
25156P-AN-3	DEUTSCHE TELEKOM INT FIN		D	1	2FE	6,768,926	105.4440	6,404,674	6,074,000	6,211,778		(85,825)			6.000	4.439	JJ	175,134	364,440	07/15/2010	07/08/2019
25243Y-AP-4	DIAGEO CAPITAL PLC		D	1	1FE	12,330,890	106.2680	11,689,492	11,000,000	11,420,209		(156,510)			4.828	3.247	JJ	244,887	531,080	09/06/2011	07/15/2020
25243Y-AU-3	DIAGEO CAPITAL PLC BASIC		D	1	1FE	16,643,070	99.9820	16,997,023	17,000,000	16,793,890		35,032			2.625	2.871	AO	76,854	446,250	06/18/2013	04/29/2023
26054C-BR-3	DOW CAPITAL BV NOTES SERIES G		D		2FE	13,659,608	115.9750	12,884,877	11,110,000	12,006,305		(170,236)			8.640	6.508	JD	79,992	959,904	02/18/2004	06/01/2022
268317-AB-0	ELECTRICITE DE FRANCE SERIES 144A		D		1FE	32,476,980	104.5940	27,989,270	26,760,000	27,581,265		(742,109)			6.500	3.545	JJ	748,908	1,739,400	08/26/2010	01/26/2019
268317-AD-6	ELECTRICITE DE FRANCE SERIES 144A		D		1FE	16,354,095	104.6700	17,270,530	16,500,000	16,463,987		16,193			4.600	4.712	JJ	324,683	759,000	01/29/2010	01/27/2020
29273D-AA-8	ENDO DAC FIN LLC FINCO SERIES 144A		D	1	3FE	500,000	101.2500	506,250	500,000	500,000					5.875	5.875	AO	6,201	13,708	04/12/2017	10/15/2024
29273E-AA-6	ENDO FIN/ENDO LTD/E FINCO 144A		D	1	5FE	1,165,000	77.5000	902,875	1,165,000	1,162,130		(2,870)			6.000	6.039	FA	29,125	72,764	01/20/2015	02/01/2025
29273E-AC-2	ENDO FIN/ENDO LTD/E FINCO SERIES 144A		D	1	5FE	2,868,113	78.5000	2,331,450	2,970,000	2,885,881		11,537			6.000	6.600	JJ	82,170	178,200	06/02/2016	07/15/2023
29358Q-AC-3	ENSCO PLC		D	1	4FE	421,250	84.0000	420,000	500,000	427,351		6,101			4.500	7.263	AO	5,625	11,250	03/30/2017	10/01/2024
30251G-AS-6	FMG RESOURCES AUG 2006 SERIES 144A		D	1	2FE	3,275,451	110.6500	3,695,710	3,340,000	3,294,997		8,320			9.750	10.155	MS	108,550	325,650	07/07/2015	03/01/2022
30251G-AU-1	FMG RESOURCES AUG 2006 SERIES 144A		D	1	3FE	919,125	101.2500	911,250	900,000	917,464		(1,661)			4.750	4.233	MN	5,463	21,731	07/18/2017	05/15/2022
30251G-AW-7	FMG RESOURCES AUG 2006 SERIES 144A		D	1	3FE	715,725	101.2500	723,938	715,000	715,668		(57)			5.125	5.107	MN	4,682	18,627	05/09/2017	05/15/2024
34407D-AB-5	FLY LEASING LTD		D	1	3FE	3,450,000	104.2500	3,596,625	3,450,000	3,450,000					6.375	6.375	AO	46,431	219,938	10/21/2014	10/15/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	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
35177P-AL-1	FRANCE TELECOM UNSEC'D NTS		D	1	2FE	6,618,650	150.0290	7,501,474	5,000,000	6,118,053		(52,647)			9.000	7.052	MS	150,000	450,000	02/19/2004	03/01/2031
40049J-BB-2	GRUPO TELEVISA SAB		D	1	2FE	30,047,066	105.5930	31,677,904	30,000,000	30,042,901		(4,492)			4.625	4.603	JJ	581,979	1,387,500	12/10/2015	01/30/2026
40052V-AA-2	GRUPO BIMBO SAB DE CV 144A		D	1	2FE	14,285,600	105.8170	13,756,218	13,000,000	13,585,105		(222,678)			4.875	2.989	JD	1,760	633,750	10/09/2014	06/30/2020
40052V-AC-8	GRUPO BIMBO SAB DE CV 144A		D	1	2FE	68,388,895	103.1310	70,438,238	68,300,000	68,371,755		(9,749)			3.875	3.856	JD	29,407	2,646,625	05/22/2015	06/27/2024
4041A2-AF-1	HBOS PLC NTS SERIES 144A		D		2FE	4,715,400	116.7150	5,835,765	5,000,000	4,786,962		7,579			6.000	6.433	MN	50,000	300,000	06/17/2004	11/01/2033
404280-AF-6	HSBC HOLDINGS PLC		D		1FE	6,776,155	135.8670	7,907,464	5,820,000	6,518,559		(29,096)			7.625	6.340	MN	54,239	443,775	08/25/2005	05/17/2032
423012-AA-1	HEINEKEN NV SERIES 144A		D	1	2FE	59,338,030	102.9180	60,721,559	59,000,000	59,168,637		(36,974)			3.400	3.327	AO	501,500	2,006,000	01/10/2013	04/01/2022
423012-AD-5	HEINEKEN NV SERIES 144A		D	1	2FE	22,954,584	99.9190	23,181,208	23,200,000	23,063,524		23,632			2.750	2.871	AO	159,500	638,000	02/19/2013	04/01/2023
423012-AF-0	HEINEKEN NV SERIES 144A		D	1	2FE	13,141,737	102.0210	13,288,187	13,025,000	13,135,201		(6,536)			3.500	3.398	JJ	192,481	151,995	05/04/2017	01/29/2028
423012-AG-8	HEINEKEN NV SERIES 144A		D	1	2FE	5,300,250	109.9930	5,499,664	5,000,000	5,299,053		(1,198)			4.350	3.998	MS	55,583		10/11/2017	03/29/2047
44986U-AD-1	INEOS GROUP HOLDINGS SA SERIES 144A		D	1	4FE	1,975,000	104.2500	2,085,000	2,000,000	1,978,559		2,599			5.625	5.823	FA	46,875	110,000	08/04/2016	08/01/2024
456873-AA-6	INGERSOLL-RAND LUX FINAN		D	1	2FE	5,027,100	99.9730	4,998,648	5,000,000	5,012,205		(5,190)			2.625	2.513	MN	21,875	131,250	01/12/2015	05/01/2020
456873-AB-4	INGERSOLL-RAND LUX FINAN		D	1	2FE	18,961,810	103.3120	19,629,235	19,000,000	18,971,311		3,647			3.550	3.575	MN	112,417	674,500	05/05/2015	11/01/2024
45763P-AF-3	INMARSAT FINANCE PLC SERIES 144A		D	1	3FE	2,000,000	101.5000	2,030,000	2,000,000	2,000,000					6.500	6.500	AO	32,500	133,250	09/15/2016	10/01/2024
46132B-AD-1	INVERSIONES ALSACIA SA SERIES 144A		D	2	6Z	41,066	2.5000	17,111	684,439	17,111	(23,955)				8.000	195.182	JD		1,129	12/17/2014	12/31/2018
47032F-AA-7	JAMES HARDIE INTL FIN SERIES 144A		D	1	3FE	500,000	100.7500	503,750	500,000	500,000					4.750	4.750	JJ	1,188		11/29/2017	01/15/2025
478375-AD-0	JOHNSON CONTROLS INTL PL		D	1	2FE	47,318,832	105.4720	48,554,878	46,036,000	46,935,109		(374,723)			5.000	4.078	MS	581,844	2,301,800	12/23/2016	03/30/2020
478375-AE-8	JOHNSON CONTROLS INTL PL		D	1	2FE	24,808,117	104.6740	26,168,579	25,000,000	24,852,982		43,645			4.250	4.451	MS	354,167	1,062,500	12/23/2016	03/01/2021
478375-AM-0	JOHNSON CONTROLS INTL PL		D		2FE	13,555,063	137.4660	20,619,930	15,000,000	13,570,576		15,113			6.950	7.792	JD	86,875	1,042,500	12/23/2016	12/01/2045
478375-AP-3	JOHNSON CONTROLS INTL PL		D	1	2FE	8,741,196	100.0370	8,758,229	8,755,000	8,754,506		12,942			3.750	3.901	JJ	151,389	328,313	12/23/2016	01/15/2018
478375-AR-9	JOHNSON CONTROLS INTL PL		D	1	2FE	56,500,572	104.6280	59,125,290	56,510,000	56,502,811		1,887			3.900	3.901	FA	838,703	2,203,890	12/23/2016	02/14/2026
532522-AA-7	LIMA METRO LINE 2 FIN LT SERIES 144A		D		2FE	13,465,375	108.0500	14,181,563	13,125,000	13,447,292		(11,557)			5.875	5.685	JAJO	184,206	771,094	06/09/2016	07/05/2034
552081-AD-3	LYONDELLBASELL IND NV		D	1	2FE	1,315,000	111.0800	1,460,706	1,315,000	1,315,000					6.000	5.999	MN	10,082	78,900	07/17/2012	11/15/2021
552081-AG-6	LYONDELLBASELL IND NV		D	1	2FE	921,000	102.6730	945,616	921,000	921,000					5.000	4.999	AO	9,722	46,050	07/17/2012	04/15/2019
56656U-AE-2	MARFRIG HOLDING EUROPE B SERIES 144A		D	1	4FE	1,184,580	103.1250	1,237,500	1,200,000	1,191,140		1,822			11.250	11.500	MS	37,875	135,000	09/13/2013	09/20/2021
56656U-AF-9	MARFRIG HOLDING EUROPE B SERIES 144A		D	2	4FE	1,775,000	102.9000	1,826,475	1,775,000	1,775,000					6.875	6.875	JD	2,373	122,031	06/10/2014	06/24/2019
580037-AB-5	MCDERMOTT INTERNATIONAL SERIES 144A		D	1	4FE	545,000	102.7850	560,178	545,000	545,000					8.000	8.000	MN	7,267	43,600	04/10/2014	05/01/2021
59284M-AA-2	MEXICO CITY ARPT TRUST SERIES 144A		D	1	2FE	27,069,293	102.2500	27,607,500	27,000,000	27,063,872		(4,313)			4.250	4.216	AO	194,438	1,246,313	09/29/2016	10/31/2026
616885-A*-0	MORGAN ADVANCED MATERIALS PLC		C	1	3	15,000,000	98.7780	14,816,730	15,000,000	15,000,000					3.170	3.170	AO	84,533	475,500	09/07/2016	10/27/2023
654902-AC-9	NOKIA CORP		D	1	3FE	1,649,288	110.5000	1,607,775	1,455,000	1,646,791		(2,496)			6.625	5.561	MN	12,317	59,956	06/15/2017	05/15/2039
654902-AE-5	NOKIA CORP		D	1	3FE	199,182	98.8500	197,700	200,000	199,219		37			4.375	4.426	JD	462	4,375	06/05/2017	06/12/2027
67054L-AB-3	SFR GROUP SA SERIES 144A		D	1	4FE	975,000	101.2500	1,012,500	1,000,000	980,224		3,779			6.000	6.526	FA	22,667	60,000	08/04/2016	05/15/2022
67054L-AC-1	SFR GROUP SA SERIES 144A		D	1	4FE	2,839,671	100.2500	2,907,250	2,900,000	2,849,371		6,198			6.250	6.591	FA	68,472	181,250	06/21/2016	05/15/2024
67777L-AC-7	OI EUROPEAN GROUP BV SERIES 144A		D	1	3FE	440,000	100.1350	440,594	440,000	440,000					4.000	4.000	MS	929		12/05/2017	03/15/2023
70014L-AB-6	PARK AEROSPACE HOLDINGS SERIES 144A		D	1	3FE	2,300,000	99.2500	2,282,750	2,300,000	2,300,000					5.500	5.500	FA	47,789	67,467	01/20/2017	02/15/2024
71654Q-AX-0	PETROLEOS MEXICANOS		D	1	2FE	39,324,000	106.1000	38,196,000	36,000,000	37,591,411		(481,144)			5.500	3.949	JJ	880,000	1,980,000	03/11/2014	01/21/2021
71654Q-BQ-4	PETROLEOS MEXICANOS		D	1	2FE	10,017,208	100.5000	10,050,000	10,000,000	10,004,552		(4,165)			3.125	3.081	JJ	137,153	312,500	10/21/2014	01/23/2019
71654Q-BU-5	PETROLEOS MEXICANOS SERIES WI		D	1	2FE	22,094,809	101.3500	22,398,350	22,100,000	22,097,190		1,033			3.500	3.505	JJ	339,481	773,500	03/22/2016	07/23/2020
75625Q-AD-1	RECKITT BENCKISER TSY SERIES 144A		D	2	1FE	52,539,649	97.8330	51,541,301	52,683,000	52,548,794		9,144			2.750	2.793	JD	20,122	724,391	10/04/2017	06/26/2024
75625Q-AE-9	RECKITT BENCKISER TSY SERIES 144A		D	2	1FE	31,251,308	97.6630	30,646,701	31,380,000	31,256,712		5,403			3.000	3.048	JD	13,075	470,700	07/26/2017	06/26/2027
767201-AD-8	RIO TINTO FIN USA LTD		D	1	1FE	18,406,090	132.0890	19,813,419	15,000,000	17,435,538		(170,742)			7.125	5.113	JJ	492,813	1,068,750	06/29/2011	07/15/2028
767201-AN-6	RIO TINTO FIN USA LTD		D	1	1FE	8,817,322	105.2540	8,578,206	8,150,000	8,418,231		(74,093)			4.125	3.093	MN	38,288	336,188	03/13/2012	05/20/2021
78386F-AC-0	SACI FALABELLA 144A		D	1	2FE	31,201,136	104.6690	31,400,828	30,000,000	30,907,143		(114,489)			4.375	3.865	JJ	561,458	1,312,500	05/26/2015	01/27/2025
80105N-AG-0	SANOFI		D	1	1FE	3,004,170	105.2180	3,156,527	3,000,000	3,001,624		(461)			4.000	3.982	MS	30,667	120,000	06/29/2011	03/29/2021
803070-AB-7	SAPPI PAPIER HOLDING SERIES 144A		D	1	4FE	17,540,352	105.0000	21,735,000	20,700,000	18,162,678		82,968			7.500	9.009	JD	69,000	1,552,500	03/01/2005	06/15/2032
806854-AB-1	SCHLUMBERGER INVESTMENT SERIES 144A		D	1	1FE	9,803,500	102.4470	10,244,670	10,000,000	9,902,115		24,335			3.300	3.585	MS	98,083	330,000	09/13/2013	09/14/2021
806854-AD-7	SCHLUMBERGER INVESTMENT SERIES 144A		D	1	1FE	36,820,166	98.7890	37,944,709	38,410,000	37,312,183		219,449			2.400	3.073	FA	384,100	921,840	05/12/2016	08/01/2022
806854-AH-8	SCHLUMBERGER INVESTMENT		D	1	1FE	15,076,988	105.2760	15,512,450	14,735,000	15,046,976		(36,435)			3.650	3.233	JD	44,819	537,828	04/03/2017	12/01/2023
822582-AJ-1	SHELL INTERNATIONAL FIN		D	1	1FE	9,666,438	103.5900	10,048,238	9,700,000	9,693,156		3,753			4.300	4.343	MS	114,703	417,100	09/15/2009	09/22/2019
822582-BD-3	SHELL INTERNATIONAL FIN		D	1	1FE	39,872,930	102.7690	41,107,502	40,000,000	39,898,070		12,088			3.250	3.289	MN	180,556	1,300,000	02/01/2017	05/11/2025
822582-BT-8	SHELL INTERNATIONAL FIN		D	1	1FE	21,942,773	100.0010	21,990,186	21,990,000	21,949,717		4,202			2.875	2.900	MN	89,563	632,213	06/14/2016	05/10/2026
82481L-AB-5	SHIRE ACQ INV IRELAND DA		D	1	2FE	67,974,181	98.4260	66,929,755	68,000,000	67,980,565		5,051			2.400	2.408	MS	444,267	1,632,000	10/18/2016	09/23/2021
82481L-AC-3	SHIRE ACQ INV IRELAND DA		D	1	2FE	10,957,430	98.3070	10,813,818	11,000,000	10,964,265		5,755			2.875	2.937	MS	86,090	316,250	10/25/2016	09/23/2023
826200-AD-9	SIEMENS FINANCIERINGSMAT SERIES 144A		D	1	1FE	7,679,550	121.0620	9,079,631	7,500,000	7,603,723		(8,987)			6.125	5.918	FA	170,990	459,375	09/20/2006	08/17/2026
82620K-AE-3	SIEMENS FINANCIERINGSMAT SERIES 144A		D	1	1FE	4,698,846	101.6620	4,664,268	4,588,000	4,693,666		(5,180)			3.250	2.902	MN	14,083	74,555	07/28/2017	05/27/2025
82620K-AS-2	SIEMENS FINANCIERINGSMAT SERIES 144A		D	1	1FE	56,248,822	101.4750	56,852,430	56,026,000	56,227,509		(21,313)			3.125	3.061	MS	510,654	875,406	04/03/2017	03/16/2024
82620K-AT-0	SIEMENS FINANCIERINGSMAT SERIES 144A		D	1	1FE	14,419,677	109.7140	14,757,634	13,451,000	14,413,295		(6,383)			4.200	3.792	MS	164,775	282,471	08/31/2017	03/16/2047

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 Des.	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-AU-7	SIEMENS FINANCIERINGSMAT SERIES 144A		D	1	1FE	47,315,745	101.8990	47,755,872	46,866,000	47,307,817		(7,928)			3.400	3.279	MS	464,755	526,915	10/05/2017	03/16/2027
82655A-AC-7	SIGMA ALIMENTOS SA SERIES 144A		D	1	2FE	29,938,700	100.8750	30,262,500	30,000,000	29,947,252		5,201			4.125	4.150	MN	202,813	1,237,500	04/26/2016	05/02/2026
859152-E*-7	STERIS CORPORATION PRIVATE PLACEMENT		D	1	2	30,000,000	101.1780	30,353,250	30,000,000	30,000,000					3.450	3.450	MN	135,125	1,035,000	04/28/2015	05/14/2025
870836-AC-7	SWISS BANK CORP NY SUB DEBS		D		2FE	6,767,810	122.9260	6,699,453	5,450,000	6,094,559		(67,199)			7.500	5.558	JJ	188,479	408,750	01/14/2004	07/15/2025
870845-AC-8	SWISS BANK CORP NY SUB DEBS		D		2FE	15,047,000	126.9860	19,047,911	15,000,000	15,025,573		(2,019)			7.750	7.723	MS	387,500	1,162,500	09/25/1996	09/01/2026
87656X-A#-8	TATE & LYLE INTERNATIONAL FINA		D	1	2	15,000,000	103.7170	15,557,520	15,000,000	15,000,000					4.060	4.060	AO	104,883	609,000	07/21/2015	10/29/2025
87927Y-AA-0	TELECOM ITALIA SPA SERIES 144A		D	1	3FE	1,015,000	106.7500	1,067,500	1,000,000	1,012,691		(1,638)			5.303	5.069	MN	4,566	53,030	07/12/2016	05/30/2024
879385-AD-4	TELEFONICA EUROPE BV NTS		D	1	2FE	17,708,840	140.9910	19,738,684	14,000,000	16,494,651		(126,367)			8.250	6.201	MS	340,083	1,155,000	06/28/2004	09/15/2030
87938W-AT-0	TELEFONICA EMISIONES SAU		D	1	2FE	7,000,000	103.3890	7,237,255	7,000,000	7,000,000					4.103	4.103	MS	90,152	143,605	03/01/2017	03/08/2027
87946F-A*-1	TELEPERFORMANCE, S.A. PRIVATE PLACEMENT		D	1	2	15,300,000	100.9910	15,451,638	15,300,000	15,300,000					3.640	3.640	JD	34,034	556,920	10/22/2014	12/09/2021
881575-AC-8	TESCO PLC-ADR SERIES 144A		D	1	3FE	25,212,190	108.8480	28,300,584	26,000,000	25,336,067		16,251			6.150	6.378	MN	204,317	1,599,000	04/22/2008	11/15/2037
881609-BC-4	TESORO PETROLEUM CORP SERIES 144A		C	1	2FE	1,500,000	109.8920	1,648,385	1,500,000	1,500,000					5.125	5.125	JD	3,417	75,380	12/15/2016	12/15/2026
89153V-AG-4	TOTAL CAPITAL INTL SA		D	1	1FE	63,312,600	105.4370	66,636,443	63,200,000	63,304,594		(16,830)			3.700	3.667	JJ	1,078,262	2,338,400	10/14/2014	01/15/2024
89366L-AE-4	TRANSELEC SA SERIES 144A		D	1	2FE	23,542,730	99.0000	23,265,000	23,500,000	23,538,728		(2,804)			3.875	3.856	JJ	427,488	910,625	07/12/2016	01/12/2029
893830-BF-5	TRANSOCEAN SEDCO FOREX SERIES 144A		D	1	4FE	1,000,000	102.4050	1,024,050	1,000,000	1,000,000					7.500	7.500	JJ	15,417		10/04/2017	01/15/2026
89705P-AA-3	TRONOX FINANCE PLC SERIES 144A		D	1	4FE	1,000,000	102.7500	1,027,500	1,000,000	1,000,000					5.750	5.750	AO	15,813		09/14/2017	10/01/2025
902133-AM-9	TYCO ELECTRONICS GROUP S		D	1	1FE	29,928,992	102.7390	30,590,397	29,775,000	29,900,873		(34,931)			3.500	3.367	FA	428,429	1,042,125	11/24/2015	02/03/2022
902133-AR-8	TYCO ELECTRONICS GROUP S		D	1	1FE	3,984,560	102.8010	4,112,043	4,000,000	3,989,250		1,429			3.450	3.496	FA	57,500	138,000	07/28/2014	08/01/2024
92241T-AG-7	VEDANTA RESOURCES PLC SERIES 144A		D	1	4FE	1,062,000	110.5000	1,989,000	1,800,000	1,230,674		102,985			8.250	16.876	JD	9,900	148,500	05/26/2011	06/07/2021
92241T-AH-5	VEDANTA RESOURCES PLC SERIES 144A		D	1	4FE	1,250,000	101.6300	1,270,375	1,250,000	1,250,000					6.000	6.001	JD	5,833	75,000	05/22/2013	01/31/2019
92676X-AC-1	VIKING CRUISES LTD SERIES 144A		D	1	4FE	417,000	103.0000	429,510	417,000	417,000					6.250	6.250	MN	3,330	26,063	05/05/2015	05/15/2025
92676X-AD-9	VIKING CRUISES LTD SERIES 144A		D	1	4FE	507,500	101.7500	508,750	500,000	507,401		(99)			5.875	5.635	MS	8,241		11/07/2017	09/15/2027
92769X-AL-9	VIRGIN MEDIA SECURED FIN SERIES 144A		D	2	3FE	1,940,000	101.0000	2,020,000	2,000,000	1,947,535		5,031			5.250	5.661	JJ	48,417	105,000	06/24/2016	01/15/2026
92857W-AV-2	VODAFONE GROUP PLC		D	1	2FE	8,803,450	105.8180	8,994,520	8,500,000	8,613,802		(32,720)			4.375	3.926	MS	108,464	371,875	07/20/2011	03/16/2021
947075-AE-7	WEATHERFORD BERMUDA		D	1	5FE	243,883	84.0000	211,680	252,000	244,026		143			7.000	7.302	MS	5,194	8,820	05/03/2017	03/15/2038
94707V-AB-6	WEATHERFORD BERMUDA		D	1	5FE	797,724	82.0000	687,160	838,000	798,275		551			6.750	7.176	MS	16,655	28,283	06/02/2017	09/15/2040
94707V-AD-2	WEATHERFORD BERMUDA		D	1	5FE	161,975	78.0000	148,200	190,000	162,235		260			5.950	7.236	AO	2,387	5,653	06/02/2017	04/15/2042
973147-AD-3	WIND TRE SPA		D	1	3FE	1,000,000	94.0520	940,520	1,000,000	1,000,000					5.000	4.997	JJ	8,056		10/24/2017	01/20/2026
98313R-AD-8	WYNN MACAU LTD SERIES 144A		D	1	4FE	600,000	101.1250	606,750	600,000	600,000					5.500	5.500	AO	9,258		09/13/2017	10/01/2027
98954U-AB-9	ZIGGO BOND FINANCE BV SERIES 144A		D	1	4FE	2,000,000	97.5000	1,950,000	2,000,000	2,000,000					6.000	6.000	JJ	55,333	97,333	09/16/2016	01/15/2027
A08533-71-0	ISS GLOBAL A/S SERIES EMTN		B	1	2FE	11,710,873	99.5170	11,949,977	12,008,000	12,009,391		9		298,509	1.500	1.493	AUG	60,698		11/14/2017	08/31/2027
B0R9M3-AC-3	BARRY CALLEBAUT SVCS NV SERIES 144A		D	1	3FE	834,037	109.0000	926,500	850,000	840,187		1,507			5.500	5.747	JD	2,177	46,750	06/13/2013	06/15/2023
B6398#-AD-3	ALIAXIS		D	1	2	5,000,000	101.3850	5,069,230	5,000,000	5,000,000					4.260	4.260	JJ	93,483	213,000	07/01/2015	07/23/2025
EJ1023-53-4	EE FINANCE PLC		B		2FE	21,104,407	104.0080	17,727,800	17,044,650	17,207,690		(151,707)		1,525,085	4.375	3.537	MAR	570,003	690,992	12/12/2013	03/28/2019
EJ5559-89-7	ARQIVA FINANCING PLC EMTN		B		2FE	16,088,546	105.3140	13,961,451	13,256,950	13,525,529		(117,801)		1,195,625	4.040	3.189	JD	1,480	524,931	01/06/2015	06/30/2020
EJ5666-31-2	CORIO NV EMTN		B		1FE	5,035,259	110.0910	4,692,999	4,262,840	4,326,313		(21,785)		531,273	3.250	2.732	FEB	117,286	121,940	02/18/2014	02/26/2021
EJ8322-36-8	ASML HOLDING NV		B	1	2FE	11,155,733	115.8760	10,531,820	9,088,855	9,503,553		(76,469)		1,173,729	3.375	2.492	SEP	87,402	306,008	05/09/2014	09/19/2023
EK0570-28-4	EXPERIAN FINANCE PLC EMTN		B	1	2FE	15,891,471	107.8160	13,563,848	12,580,575	12,608,647		(9,165)		1,093,970	3.500	3.403	OCT	94,096	433,078	06/20/2014	10/15/2021
F2940H-FL-4	ELECTRICITE DE FRANCE		B		1FE	36,598,573	125.5590	30,488,015	24,281,863	28,262,021		(846,295)		2,624,040	6.875	3.207	DEC	91,473	1,643,956	04/17/2013	12/12/2022
F4113N-DY-2	ORANGE SA SERIES EMTN		B		2FE	16,564,581	123.0070	15,915,968	12,939,054	15,325,976		(280,933)		1,363,106	5.250	2.622	DEC	50,250	675,760	04/19/2016	12/05/2025
F6519#-AK-7	NEOPOST S.A. PRIVATE PLACEMENT		D		2	19,000,000	100.0000	19,000,000	19,000,000	19,000,000					3.237	1.983	MJSD	47,841	556,205	05/21/2014	09/04/2022
F98592-AB-8	WPP FINANCE SA		B		2FE	10,645,568	114.1720	8,494,547	7,440,125	8,076,880		(251,528)		758,222	6.375	3.156	NOV	72,771	460,090	10/17/2013	11/06/2020
F9876*-AA-4	YOPLAIT S.A.S. PRIVATE PLACEMENT		B		2FE	15,065,050	105.9900	14,000,007	13,208,800	13,208,800				1,606,550	2.200	2.200	JD	5,650	278,711	05/20/2014	06/24/2021
G0566*-AC-3	ARQIVA PP FINANCING PLC PRIVATE PLACEMENT		B	4	2FE	28,927,200	100.0000	22,996,750	22,996,750	22,996,750				1,990,700	2.702	2.818	JD	5,108	584,211	06/27/2014	06/29/2029
G0753U-AB-1	HEATHROW FUNDING LTD SERIES EMTN		B		1FE	5,551,418	124.4970	4,210,343	3,381,875	3,962,181		(200,669)		391,779	9.200	3.544	MS	80,127	297,034	12/12/2013	03/29/2021
G0753U-AJ-4	HEATHROW FUNDING LTD SERIES REGS		B		1FE	31,176,138	117.1460	26,675,061	22,770,841	25,311,775		(518,664)		2,294,436	5.225	2.832	FEB	1,043,092	1,095,228	04/25/2013	02/15/2023
G2003*-AA-4	CAMPO PALOMAS FINANCE LTD		D	4	2FE	19,603,980	99.7130	19,547,717	19,603,980	19,603,980					5.330	5.329	MN	136,416	301,858	07/19/2017	11/15/2036
G2018Z-AP-6	CENTRICA PLC EMTN		B		2FE	15,788,488	119.4760	12,687,240	10,619,088	11,734,194		(305,491)		1,099,442	6.375	3.592	MAR	550,847	608,882	06/20/2014	03/10/2022
G2242#-AA-1	COATS GROUP FINANCE COMPANY LI		D	1	2Z	3,000,000	102.9140	3,087,405	3,000,000	3,000,000					3.880	3.880	JD	8,083		11/08/2017	12/06/2024
G2242#-AB-9	COATS GROUP FINANCE COMPANY LI		D	1	2Z	4,500,000	98.8620	4,448,795	4,500,000	4,500,000					4.070	4.070	JD	12,719		11/08/2017	12/06/2027
G2479P-2Y-0	COVENTRY BLDG SOCIETY		B		1FE	13,181,905	119.4200	11,308,216	9,469,250	10,440,630		(216,476)		950,886	5.875	3.506	MS	145,995	534,214	01/30/2013	09/28/2022
G2479P-S5-5	COVENTRY BLDG SOCIETY		B		1FE	3,734,922	108.7540	2,942,339	2,705,500	2,848,325		(90,894)		267,395	6.000	2.947	AO	34,339	154,779	11/13/2013	10/16/2019
G2765*-AA-2	DIONYSUS AVIATION DAC		D	1	2FE	15,000,000	100.9540	15,143,055	15,000,000	15,000,000					3.900	3.900	JJ	263,250		06/29/2017	07/19/2024
G2765*-AB-0	DIONYSUS AVIATION DAC		D	1	2FE	15,000,000	101.6870	15,253,065	15,000,000	15,000,000					4.060	4.060	JJ	274,050		06/29/2017	07/19/2025
G2885Y-AF-1	DWR CYMRU FINANCING LTD B1		B	1	1FE	20,083,534	118.5740	16,280,727	13,730,413	15,289,037		(529,809)		1,442,271	6.907	3.142	MAR	717,116	876,641	11/12/2013	03/31/2021
G3028K-AA-8	EASTERN POWER NETWORKS SERIES EMTN		B		2FE	17,763,400	112.4150	15,206,885	13,527,500	14,564,636		(294,486)		1,317,043	4.750	2.559	SEP	163,720	637,284	04/19/2013	09/30/2021
G3157J-AA-4	ENW FINANCE PLC		B		2FE	17,920,655	116.3790	14,641,173	12,580,575	13,757,671		(364,577)		1,274,890	6.125	3.312	JJ	343,402	720,875	11/15/2013	07/21/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	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
G3308S-AA-2	EVERSHOLT FUNDING PLC		B	1	2FE	13,356,294	112.6000	10,814,734	9,604,525	10,296,059		(265,912)		953,845	5.832	3.226	JD	46,165	546,016	10/25/2013	12/02/2020
G4157E-AB-1	GREAT ROLLING STOCK PLC EMTN		B		2FE	16,097,158	111.9550	13,024,418	11,633,650	12,541,338		(396,702)		1,176,887	6.250	3.070	JJ	312,180	688,914	10/31/2014	07/27/2020
G4588#-BG-5	INTERM CAP GROUP		B		2	4,873,500	105.6890	5,711,000	5,403,600	5,403,600				657,225	2.960	2.960	MN	22,215	150,053	03/30/2015	05/11/2020
G4588#-BH-3	INTERM CAP GROUP		B	1	2	4,873,500	113.3470	6,124,818	5,403,600	5,403,600				657,225	3.380	3.380	MN	25,367	171,344	03/30/2015	05/11/2025
G4588#-BJ-9	INTERMEDIATE CAPITAL GROUP PLC		D	1	2	8,000,000	102.0030	8,160,264	8,000,000	8,000,000					4.190	4.190	MS	85,662	335,200	08/18/2016	09/29/2024
G4588#-BK-6	INTERMEDIATE CAPITAL GROUP PLC		D	1	2	10,000,000	104.7020	10,470,160	10,000,000	10,000,000					4.660	4.660	MS	119,089	466,000	08/18/2016	09/29/2021
G4929A-AA-8	INTU SGS FINANCE PLC EMTN		B		1FE	8,117,653	107.8100	7,291,985	6,763,750	6,902,678		(27,786)		603,412	3.875	3.441	MS	75,716	251,550	06/14/2013	03/17/2023
G5351#-AA-1	LAIRD PLC PRIVATE PLACEMENT		D	1	2FE	3,000,000	100.4990	3,014,979	3,000,000	3,000,000					3.690	3.690	MS	29,520	118,200	06/26/2014	09/25/2020
G5351#-AB-9	LAIRD PLC PRIVATE PLACEMENT		D	1	2	7,400,000	101.9590	7,544,929	7,400,000	7,400,000					4.020	4.020	MS	79,328	315,980	06/26/2014	09/25/2021
G5607D-AD-2	LONDON POWER NETWORKS		B		2FE	5,741,301	116.9810	5,182,540	4,430,256	4,753,497		(61,558)		424,042	5.125	3.546	MAR	170,288	209,880	02/15/2013	03/31/2023
G5825#-AA-9	MARKIT GROUP HOLDINGS LIMITED INFORMATION SERVICES		D	1	3	20,000,000	101.3570	20,271,480	20,000,000	20,000,000					3.730	3.730	MN	118,117	746,000	07/28/2015	11/04/2022
G6097D-AJ-4	HSBC BANK PLC		B		1FE	11,643,273	122.8220	9,968,880	8,116,500	9,079,588		(182,078)		827,941	6.500	4.013	JUL	254,993	502,359	11/06/2012	07/07/2023
G62748-AA-9	MORRISON WM SUPERMARKETS		B		2FE	8,533,085	113.8000	8,005,012	7,034,300	7,425,846		(64,803)		654,272	4.625	3.574	JD	21,451	316,546	03/01/2013	12/08/2023
G6374W-AE-7	NATL GRID ELECT TRANS		B		2FE	4,505,816	123.7990	4,186,734	3,381,875	3,740,706		(58,519)		335,391	5.875	3.884	FEB	181,576	184,064	06/25/2013	02/02/2024
G63983-K9-3	NATIONWIDE BLDG SOCIETY		B		2FE	12,920,202	116.0950	12,546,565	10,807,200	11,256,257		(173,916)		1,400,992	6.750	4.913	JUL	325,770	708,163	11/05/2012	07/22/2020
G71856-AA-9	PORTERBROOK RAIL FINANCE LTD EMTN		B		2FE	16,003,585	113.7740	12,928,265	11,363,100	12,406,733		(417,580)		1,170,044	6.500	3.051	AO	148,126	710,633	10/31/2014	10/20/2020
G7885V-FQ-7	SSE PLC		B		1FE	5,239,336	110.8240	4,555,966	4,111,007	4,275,014		(48,561)		380,835	4.250	3.066	SEP	52,176	172,425	02/22/2013	09/14/2021
G7973D-AV-4	UNITED UTILITIES WATER PLC		B		1FE	36,866,254	118.1360	31,082,748	26,310,988	29,085,244		(702,221)		2,665,477	5.750	3.028	MAR	1,168,857	1,396,906	06/13/2013	03/25/2022
G8278*-AA-9	BRISTOL AIRPORT PRIVATE PLACEMENT		B		2	17,743,050	110.1960	17,440,882	15,827,175	15,827,175				1,370,070	3.680	3.679	JD	1,618	570,858	04/24/2015	05/15/2030
G8290E-AJ-3	SOUTHERN WATER SRVCS FIN EMTN		B	1	1FE	12,787,848	111.8540	10,440,424	9,333,975	9,756,944		(152,584)		886,399	5.000	3.467	MAR	352,901	431,405	06/20/2014	03/31/2021
G82920-AJ-1	SOUTHERN GAS NETWORK PLC		B		2FE	20,810,978	103.4910	16,099,707	15,556,625	15,891,927		(461,068)		1,477,632	5.125	2.466	NOV	131,059	770,136	02/11/2013	11/02/2018
G82920-AK-8	SOUTHERN GAS NETWORK PLC		B		2FE	17,570,529	116.8190	15,802,704	13,527,500	14,637,777		(197,142)		1,306,511	4.875	3.260	OCT	158,994	640,551	06/12/2013	10/05/2023
G82961-AA-4	SOUTHERN WATER SRVCS FIN		B	1	1FE	3,782,687	106.2270	2,873,974	2,705,500	2,818,571		(105,463)		268,665	6.125	2.641	MAR	125,305	153,180	10/28/2013	03/31/2019
G8681R-11-0	TATE & LYLE INTL FIN PLC		B		2FE	4,969,457	110.4510	3,856,322	3,491,448	3,724,515		(139,441)		354,466	6.750	3.051	NOV	23,890	232,667	11/05/2013	11/25/2019
G87623-HR-1	TESCO PLC EMTN		B		3FE	9,247,304	115.2780	7,407,234	6,425,563	6,971,782		(149,729)		644,224	6.125	3.830	FEB	335,340	363,468	06/24/2014	02/24/2022
G9408*-AA-0	ANGEL TRAINS PRIVATE PLACEMENT		B		2	29,917,195	100.0000	25,296,425	25,296,425	25,296,425				2,189,770	4.330	4.411	MN	102,037	1,033,138	10/31/2014	11/28/2021
K94545-CE-6	TDC A/S		B		2FE	24,664,131	116.4400	20,476,777	17,585,750	19,184,647		(335,663)		1,742,401	5.625	3.621	FEB	845,561	917,646	05/08/2014	02/23/2023
L8367#-AA-1	SHURGARD LUXEMBOURG SARL PRIVATE PLACEMENT		B	1	2	5,589,735	107.1840	5,276,959	4,923,280	4,923,280				598,805	2.670	2.668	JD	365	128,269	06/25/2014	07/24/2021
L8367#-AB-9	SHURGARD LUXEMBOURG SARL PRIVATE PLACEMENT			1	2	5,180,730	112.0280	5,111,882	4,563,040	4,563,040				554,990	3.110	3.110	JD	394	138,474	06/25/2014	07/24/2024
L8367#-AC-7	SHURGARD LUXEMBOURG SARL PRIVATE PLACEMENT		B	1	2	8,725,440	113.8600	8,750,301	7,685,120	7,685,120				934,720	3.260	3.260	JD	696	244,469	06/25/2014	07/24/2026
N2557F-EP-5	DEUTSCHE TELEKOM INT FIN		B		2FE	30,118,461	120.9700	25,364,578	20,967,625	23,766,334		(688,356)		2,192,713	6.500	3.084	APR	1,000,701	1,248,494	06/05/2013	04/08/2022
N3114M-AG-8	DAIMLER INTL FINANCE BV		B		1FE	13,125,567	103.5340	11,204,449	10,822,000	10,940,225		(93,240)		966,863	3.500	2.690	JUN	216,885	361,018	02/05/2013	06/06/2019
N7203C-AB-4	POSTNL		B		2FE	11,855,436	103.9180	8,434,488	8,116,500	8,332,549		(407,979)		814,983	7.500	3.027	AUG	233,488	584,348	11/02/2012	08/14/2018
N7334#-AM-5	WERELDHAVE, N.V. PRIVATE PLACEMENT		D	1	2	20,000,000	103.2910	20,658,180	20,000,000	20,000,000					3.880	3.880	JJ	353,511	776,000	05/20/2015	07/17/2023
N7660F-AD-9	RWE FINANCE BV		B		2FE	20,248,424	116.6540	16,064,444	13,770,995	15,238,198		(490,789)		1,428,689	6.500	3.029	APR	627,806	849,722	01/30/2013	04/20/2021
N7660F-BK-2	RWE FINANCE BV IGYGY		B		2FE	17,490,779	117.2150	14,746,271	12,580,568	13,942,430		(320,576)		1,272,433	5.500	2.881	JUL	339,331	662,316	04/16/2013	07/06/2022
N9061#-AB-4	VTTI MLP, B.V. VTTI MLP, B.V.		D		2	7,500,000	108.6980	8,152,380	7,500,000	7,500,000					4.870	4.870	JD	16,233	372,750	09/25/2015	12/15/2025
Q0455#-AK-4	APT PIPELINES LTD		D		2	20,000,000	110.4950	22,098,960	20,000,000	20,000,000					6.140	6.140	MN	156,911	1,228,000	03/29/2007	05/15/2022
Q2308*-AB-3	CHARTER HALL RETAIL MANAGEMENT CHARTER HALL RETAIL MANAGEMENT		D	1	2FE	10,000,000	100.4280	10,042,810	10,000,000	10,000,000					3.760	3.760	MN	51,178	376,000	02/12/2016	05/12/2026
Q27598-AA-7	CONSOLIDATED PRESS (FINANCE) P PRIVATE PLACEMENT		D	1	2FE	20,000,000	103.2910	20,658,180	20,000,000	20,000,000					4.210	4.210	JD	30,406	842,000	05/21/2015	06/18/2022
Q3261#-AP-1	DOWNERS GROUP FINANCE PTY LIMI PRIVATE PLACEMENT		D	1	2FE	9,400,000	106.0450	9,968,268	9,400,000	9,400,000					4.570	4.570	JJ	206,437	429,580	06/10/2015	07/08/2025
Q4557*-AB-7	HEALTHSCOPE FINANCE PTY LTD		D	1	2FE	5,800,000	104.3650	6,053,153	5,800,000	5,800,000					4.050	4.050	MN	24,795	234,900	03/22/2016	05/23/2026
Q6188C-AB-2	MIRABELA NICKEL LTD SERIES 144A		D	2	6Z	42,107	13.0000	6,275	48,265	6,275	(8,205)				9.500	13.462	MAT			06/24/2015	06/24/2019
W7912C-AE-0	SECURITAS AB		B		2FE	11,753,744	100.4540	10,856,180	10,807,200	10,807,936		(4,092)		1,315,311	2.250	2.202	MAR	195,196	215,561	12/06/2012	03/14/2018
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						18,732,148,657	XXX	19,581,726,369	18,222,638,695	18,416,555,881	(425,498)	(42,840,802)	7,573,554	56,800,851	XXX	XXX	XXX	212,349,156	754,782,368	XXX	XXX
073905-CR-0	BEAR STEARNS SERIES 1989-1 CLASS E			4	1FE	7,460	102.0030	7,983	7,827	7,743		15			8.900	9.669	MON	58	697	08/04/1989	02/01/2019
12545C-AD-2	COUNTRYWIDE HOME LOANS SERIES 200710 CLASS A4			4	1FM	2,841,819	84.5280	3,424,817	4,051,689	2,643,885		(89,127)			5.500	8.829	MON	18,570	221,238	03/26/2008	07/25/2037
12647G-AX-6	CREDIT SUISSE MORTGAGE TRUST SERIES 13-IVR4 CLASS A11 144A			4	1FM	3,582,582	99.3390	3,553,351	3,576,993	3,581,963		(127)			3.482	3.426	MON	10,378	124,593	11/05/2015	07/25/2043
12667F-6C-4	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2005-J2 CLASS 1A7			4	1FM	5,630,687	102.3100	6,161,686	6,022,553	5,438,351		(53,347)			5.500	7.059	MON	27,603	331,240	02/08/2005	04/25/2035
126694-JT-6	COUNTRYWIDE HOME LOANS SERIES 2005-24 CLASS A3			4	1FM	6,043,982	91.7390	6,045,404	6,589,785	5,778,775		(116,219)			5.500	5.618	MON	30,203	362,438	10/17/2005	11/25/2035
126694-TX-6	COUNTRYWIDE HOME LOANS SERIES 2005-30 CLASS A8			4	1FM	4,057,609	96.1050	4,169,975	4,338,975	3,803,266		(92,732)			5.500	5.027	MON	19,887	238,644	12/05/2005	01/25/2036

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 Des.	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
126694-W4-6	COUNTRYWIDE HOME LOANS SERIES 2006-9 CLASS A3			4	3FM	3,845,005	84.0980	3,757,544	4,468,038	3,742,856		(71,384)			6.000	8.867	MON	22,340	267,974	03/01/2006	05/25/2036
126694-W7-9	COUNTRYWIDE HOME LOANS SERIES 2006-9 CLASS A6			4	3FM	4,615,005	84.0980	4,577,872	5,443,477	4,560,828		(60,284)			6.000	3.267	MON	27,217	326,594	03/01/2006	05/25/2036
126694-X5-2	COUNTRYWIDE HOME LOANS SERIES 2006-9 CLASS A12			4	3FM	2,298,061	84.0980	2,279,570	2,710,601	2,271,083		(30,019)			6.000	3.267	MON	13,553	162,564	03/14/2006	05/25/2036
12669F-F3-2	COUNTRY WIDE HOME LOANS SERIES 2004-J5 CLASS A5			4	1FM	2,460,021	104.0110	2,655,791	2,553,379	2,503,524		5,289			5.500	6.032	MON	11,703	140,436	06/21/2004	07/25/2034
12669G-2V-2	COUNTRYWIDE HOME LOANS SERIES 2005-16 CLASS A3			4	1FM	3,022,459	101.6360	3,183,344	3,132,106	2,964,307		(59,387)			5.500	5.115	MON	14,355	172,266	11/09/2005	09/25/2035
16162Y-AE-5	CHASE SERIES 2006-S4 CLASS A5			4	1FM	2,460,207	84.7360	2,788,209	3,290,456	2,337,819		(52,112)			6.000	5.540	MON	16,452	197,427	12/07/2006	12/25/2036
17025A-AL-6	COUNTRYWIDE HOME LOANS SERIES 2006-17 CLASS A11			4	1FM	1,601,310	85.4530	2,677,020	3,132,744	1,887,881		(80,253)			6.000	12.440	MON	15,664	187,663	01/12/2009	12/25/2036
17322N-AA-2	CITIGROUP MORTGAGE LOAN TRUST SERIES 2014-J1 CLASS A1			4	1FM	23,416,746	101.6220	23,690,244	23,312,144	23,389,371		10,667			3.500	3.409	MON	67,994	815,925	10/22/2015	06/25/2044
17323E-AD-5	CITIGROUP MORTGAGE LOAN TRUST SERIES 2014-J2 CLASS A1			4	1FM	12,996,752	101.7970	13,116,545	12,885,014	12,965,234		11,873			3.500	3.288	MON	37,581	450,976	10/24/2014	11/25/2044
193908-AS-9	CMOT SERIES 57 CLASS D			4	1FE	2,107	102.6460	2,204	2,147	2,145		3			9.900	10.368	MON	18	213	04/26/1989	02/01/2019
22541Q-BT-8	CSFB MTGE SECURITIES CORP SERIES 2003-11 CLASS 1A32			4	1FM	692,567	101.7830	698,804	686,560	685,125		(695)			5.500	5.423	MON	3,147	37,761	05/21/2003	06/25/2033
32056F-AA-0	FIRST HORIZON MORTGAGE PASS-TH SERIES 20075 CLASS A1			4	2FM	481,601	83.1200	499,345	600,755	489,116		(4,529)			6.250	5.074	MON	3,129	37,539	09/10/2008	11/25/2037
362636-AM-4	GSR MORTGAGE LOAN TRUST SERIES 20072F CLASS 2A7			4	1FM	1,515,163	113.2470	1,975,635	1,744,537	1,519,958		(5,758)			5.750	5.959	MON	8,359	100,249	11/01/2007	02/25/2037
466247-N2-5	JP MORGAN MORTGAGE TRUST SERIES 2006-S1 CLASS 2A3			4	1FM	2,289,600	102.9250	2,215,351	2,152,386	2,225,236		(9,057)			6.000	4.489	MON	10,762	129,143	11/21/2012	04/25/2036
46630U-AC-8	JP MORGAN MORTGAGE TRUST SERIES 2007-A3 CLASS 2A1			4	1FM	764,509	91.8550	886,135	964,709	767,182		(4,831)			3.288	6.496	MON	2,643	31,159	04/30/2007	05/25/2037
46639G-AL-0	JP MORGAN MORTGAGE TRUST SERIES 2013-1 CLASS 1A2			4	1FM	10,234,210	99.7970	10,707,381	10,729,172	10,345,991		(33,168)			3.000	4.005	MON	26,823	321,875	04/07/2016	03/25/2043
46640B-AC-8	JP MORGAN MORTGAGE TRUST SERIES 13-2 CLASS A2 144A			4	1FM	12,903,957	101.6120	12,824,908	12,621,438	12,889,739		1,420			3.500	3.024	MON	36,813	441,751	04/19/2016	05/25/2043
46641C-AA-9	JP MORGAN MORTGAGE TRUST SERIES 2014-1 CLASS 1A1 144A			4	1FM	3,710,650	103.2690	3,691,237	3,574,376	3,675,984		950			3.903	2.900	MON	11,625	139,997	08/13/2014	01/25/2044
46641C-AH-4	JP MORGAN MORTGAGE TRUST SERIES 2014-1 CLASS 1A9 144A			4	1FM	6,085,884	100.2570	5,964,290	5,948,976	6,045,422		1,343			3.500	2.908	MON	17,351	208,214	03/31/2014	01/25/2044
46641C-BK-6	JP MORGAN MORTGAGE TRUST SERIES 14-1 CLASS 1A1A 144A			4	1FM	7,036,946	103.2690	6,987,512	6,766,295	6,993,631		(197)			3.903	2.733	MON	22,007	265,005	04/15/2015	01/25/2044
46644V-BK-1	JP MORGAN MORTGAGE TRUST SERIES 15-4 CLASS 2A3 144A			4	1FM	15,835,309	98.2400	15,588,334	15,867,540	15,835,294		20			3.000	3.019	MON	39,669	476,026	07/21/2015	06/25/2045
74957E-AR-8	RESIDENTIAL FUNDING MTG SERIES 2006-S5 CLASS A16			4	1FM	4,144,870	99.4410	4,782,776	4,809,675	4,167,876		(11,516)			6.000	6.769	MON	24,048	288,580	01/02/2007	06/25/2036
81744N-AA-8	SEQUOIA MORTGAGE TRUST SERIES 2012-6 CLASS A1			4	1FM	2,926,106	98.9060	3,048,418	3,082,139	2,944,222		3,414			2.500	3.953	MON	6,421	77,054	08/19/2014	12/25/2042
81745B-AB-1	SEQUOIA MORTGAGE TRUST SERIES 13-6 CLASS A2			4	1FM	14,574,995	99.5310	14,479,197	14,547,388	14,572,574		(477)			3.000	2.960	MON	36,368	436,422	04/28/2016	05/25/2043
822804-AJ-9	SHELLPOINT ASSET FUNDING TRUST SERIES 213-1 CLASS A2			4	1FM	9,303,634	99.3000	9,539,194	9,606,448	9,350,384		(22,344)			3.500	3.961	MON	28,019	336,226	06/27/2013	07/25/2043
929227-2X-3	WASHINGTON MUTUAL SERIES 2003-S5 CLASS 1A19			4	1FM	2,158,333	100.6600	2,273,011	2,258,107	2,224,183		5,663			5.500	5.936	MON	10,350	124,099	05/21/2003	06/25/2033
92922F-RE-0	WASHINGTON MUTUAL SERIES 2004-CB1 CLASS 3A3			4	1FM	7,642,390	102.2570	8,408,739	8,223,111	7,702,371		18,281			5.500	7.557	MON	37,689	447,415	07/01/2017	06/25/2034
94984H-AD-7	WELLS FARGO SERIES 2006-12 CLASSA4			4	3FM	1,530,612	100.4620	1,629,187	1,621,695	1,558,970		18,597			6.000	1.932	MON	8,108	97,164	09/15/2006	10/25/2036
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						182,713,148	XXX	188,291,013	191,323,235	181,872,289		(720,028)			XXX	XXX	XXX	666,907	7,996,567	XXX	XXX
05357H-AA-8	AVENTURA MALL TRUST SERIES 2013-AVM CLASS A 144A			4	1FM	20,688,320	103.0410	20,608,120	20,000,000	20,304,003		(100,189)			3.743	3.205	MON	62,378	758,931	12/10/2013	12/05/2032
05490V-AG-2	BARCLAYS COMMERCIAL MORTGAGE S SERIES 2015-MSQ CLASS D 144A			4	1FM	9,968,930	99.2800	9,928,039	10,000,000	9,976,101		3,266			3.990	4.064	MON	24,382	404,521	09/17/2015	09/15/2032
05604F-AC-9	BWAY MORTGAGE TRUST SERIES 2013-1515 CLASS A2 144A			4	1FM	19,474,865	102.2260	19,422,908	19,000,000	19,299,984		(38,524)			3.454	3.216	MON	54,688	656,260	02/26/2013	03/10/2033
12508G-AV-8	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017-C1 CLASS XA			4,6	1FE	5,799,261	7.1740	5,737,519		5,752,782		(46,479)			1.022	4.465	MON	68,114	68,114	11/21/2017	11/15/2050
12531W-AZ-5	CFCRE COMMERCIAL MORTGAGE TRUS SERIES 2016-C3 CLASS ASB			4	1FM	13,084,447	103.9100	13,200,679	12,704,000	12,990,227		(49,677)			3.688	3.236	MON	39,044	468,524	01/22/2016	01/10/2048
12591K-AC-9	COMM MORTGAGE TRUST SERIES 2013-CR12 CLASS ASB			4	1FM	13,992,795	103.3150	14,036,436	13,586,000	13,771,466		(56,006)			3.623	3.179	MON	41,018	492,221	10/24/2013	10/10/2046
12592T-AL-9	COMM MORTGAGE TRUST SERIES 2015-3BP CLASS D			4	1FM	23,966,321	96.1130	24,028,215	25,000,000	24,220,156		91,637			3.238	3.755	MON	67,467	820,845	02/06/2015	02/10/2035
12594M-BD-9	COMM MORTGAGE TRUST SERIES 2016-COR1 CLASS XA			4,6	1FE	6,687,989	8.9070	5,804,749		5,883,264		(678,260)			1.481	4.713	MON	80,410	1,008,275	10/12/2016	10/10/2049
12595E-AE-5	COMM MORTGAGE TRUST SERIES 2017-COR2 CLASS XA			4,6	1FE	7,794,280	8.8630	7,554,821		7,616,790		(177,490)			1.185	4.360	MON	84,181	263,444	09/22/2017	09/10/2050
12624K-AD-8	COMM MORTGAGE TRUST SERIES 2012-CR2 CLASS A4			4	1FM	4,987,765	101.5220	4,933,958	4,860,000	4,919,708		(13,501)			3.147	2.843	MON	12,745	152,944	08/20/2012	08/15/2045
12625K-AE-5	COMM MORTGAGE TRUST SERIES 2013-CR8 CLASS A5			4	1FM	11,967,731	103.8310	12,065,140	11,620,000	11,817,425		(36,095)			3.612	3.270	MON	34,976	419,714	06/04/2013	06/10/2046
12625U-BF-9	COMM MORTGAGE TRUST SERIES 2013-CR9 CLASS A4			4	1FM	16,695,747	107.1140	17,363,166	16,210,000	16,492,330		(48,545)			4.230	3.885	MON	57,145	695,468	07/01/2013	07/10/2045

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 Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	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	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12626B-AD-6	COMM MORTGAGE TRUST SERIES 2013-CR10 CLASS A4			4	1FM	6,179,695	106.7840	6,407,058	6,000,000	6,106,756		(17,733)			4.210	3.867	MON	21,050	252,600	08/01/2013	08/10/2046
17291C-BW-4	CITIGROUP COMMERCIAL MORTGAGE SERIES 2016-C2 CLASS XA			4,6	1FE	16,878,640	11.7730	14,730,287		14,753,585		(1,602,274)			1.790	4.192	MON	186,606	2,321,765	08/12/2016	08/10/2049
17318U-AD-6	CITIGROUP COMM MORT TRUST SERIES 2012-GC8 CLASS A4			4	1FM	14,974,508	101.3830	14,812,012	14,610,000	14,749,108		(73,337)			3.024	2.697	MON	36,817	441,806	09/10/2012	09/10/2045
17320D-AQ-1	CITIGROUP COMMERCIAL MORTGAGE SERIES 2013-GC11 CLASS B			4	1FM	2,057,891	100.7300	2,014,597	2,000,000	2,054,575		(3,316)			3.732	3.171	MON	6,220	24,880	08/24/2017	04/10/2046
17321J-AE-4	CITIGROUP COMMERCIAL MORTGAGE SERIES 2013-GC15 CLASS AAB			4	1FM	7,446,728	103.9460	7,515,312	7,230,000	7,325,594		(30,108)			3.942	3.494	MON	23,751	285,007	09/18/2013	09/10/2046
17321R-AF-3	CITIGROUP COMMERCIAL MORTGAGE SERIES 2013-GC17 CLASS XA			4,6	1FE	3,187,371	3.9150	2,368,258		2,434,118		(689,133)			1.414	5.487	MON	71,282	907,338	11/30/2016	11/10/2046
17326C-BE-3	CITIGROUP COMMERCIAL MORTGAGE SERIES 2017-B1 CLASS XA			4,6	1FE	3,992,658	6.1150	3,828,942		3,858,261		(134,396)			0.862	4.352	MON	44,952	194,491	08/15/2017	08/15/2050
201736-AC-9	COMM'L MTG LEASE-BACKED CERTS SERIES 2001-CMLB CLASS A3			4	1FM	13,576,641	108.6470	14,752,090	13,578,000	13,534,847		(4,171)			7.471	7.549	MON	84,534	1,014,412	01/26/2001	06/20/2031
21870L-AA-4	CORE INDUSTRIAL TRUST SERIES 2015-CALW CLASS A 144A			4	1FM	20,423,828	101.5830	20,316,658	20,000,000	20,289,565		(69,315)			3.040	2.663	MON	50,667	608,000	02/09/2016	02/10/2034
21870L-AJ-5	CORE INDUSTRIAL TRUST SERIES 2015-CALW CLASS C 144A			4	1FM	12,092,515	101.5190	12,121,384	11,940,000	12,039,752		(24,674)			3.555	3.337	MON	35,372	424,467	10/21/2015	02/10/2034
23305M-AA-3	DBCCRE MORTGAGE TRUST SERIES 2014-ARC CLASS A			4	1FM	7,724,989	103.1060	7,732,961	7,500,000	7,643,666		(21,930)			4.238	3.893	MON	26,489	317,865	01/24/2014	01/10/2034
36228C-UV-3	GS MTG SEC CORP II SERIES 2005-ROCK CLASS 144A			4	1FM	43,669,492	114.8350	50,527,206	44,000,000	43,797,901		19,551			5.366	5.497	MON	196,753	2,361,040	04/12/2007	05/03/2032
36248G-AE-0	GS MORTGAGE SECURITIES TRUST SERIES 2013-GC16 CLASS AAB			4	1FM	13,773,719	103.8210	13,883,986	13,373,000	13,559,855		(54,722)			3.813	3.370	MON	42,493	509,913	11/13/2013	11/10/2046
36248P-AC-4	GS MORTGAGE SECURITIES TRUST SERIES 2014-NEW CLASS A2 144A			4	1FM	23,850,372	102.9750	23,844,979	23,156,000	23,470,888		(104,228)			3.706	3.223	MON	71,513	858,161	02/26/2014	01/10/2031
36250W-AJ-9	GS MORTGAGE SECURITIES TRUST SERIES 2015 590M CLASS C 144A			4	1FM	21,564,450	99.8860	21,536,524	21,561,000	21,559,980		(2,119)			3.805	3.822	MON	68,374	831,878	10/23/2015	10/10/2035
36252H-AF-8	GS MORTGAGE SECURITIES TRUST SERIES 2017-GS5 CLASS XA			4,6	1FE	6,882,069	6.3280	6,538,533		6,387,687		(494,382)			0.825	4.618	MON	71,030	702,746	03/13/2017	03/10/2050
46637W-AC-7	JP MORGAN CHASE COMM MORT SERIES 2012-CBX CLASS A3			4	1FM	3,711,181	100.5580	3,658,714	3,638,413	3,653,437		(7,745)			3.139	2.709	MON	9,517	114,202	06/22/2012	06/15/2045
46640N-AF-5	JPMBB COMMERCIAL MORTGAGE SECU SERIES 2013-C15 CLASS ASB			4	1FM	12,875,000	103.2880	12,911,057	12,500,000	12,663,805		(53,198)			3.659	3.201	MON	38,116	457,388	10/18/2013	11/15/2045
46645F-AL-4	JP MORGAN CHASE COMMERCIAL MOR SERIES 2015-UES CLASS D 144A			4	1FM	3,021,084	101.0390	3,031,181	3,000,000	3,011,540		(4,467)			3.621	3.479	MON	9,053	110,139	10/07/2015	09/05/2032
55352N-AC-1	MSCG TRUST SERIES 2015-ALDR CLASS A2 144A			4	1FM	7,358,844	98.5640	7,195,175	7,300,000	7,345,758		(5,823)			3.462	3.381	MON	21,059	256,220	12/08/2015	06/07/2035
55352N-AJ-6	MSCG TRUST SERIES 2015-ALDR CLASS B 144A			4	1FM	3,501,064	95.9420	3,357,984	3,500,000	3,500,365		(277)			3.462	3.476	MON	10,097	122,845	05/19/2015	06/07/2035
556227-AG-1	MADISON AVENUE TRUST SERIES 2015-11MD CLASS C 144A			4	1FM	19,824,745	100.0580	20,462,943	20,451,000	19,942,678		53,558			3.555	3.948	MON	60,583	737,089	09/15/2015	09/10/2035
61691A-BJ-1	MORGAN STANLEY CAPITAL I TRUST SERIES 2015-UBS8 CLASS ASB			4	1FM	11,999,394	103.6500	12,075,192	11,650,000	11,903,880		(47,473)			3.626	3.159	MON	35,202	422,429	12/02/2015	12/15/2048
61691E-BB-0	MORGAN STANLEY CAPITAL I TRUST SERIES 2016-UB12 CLASS XA			4,6	1FE	3,174,926	4.9790	2,878,577		2,823,268		(330,022)			0.824	5.192	MON	39,681	514,568	11/23/2016	12/15/2049
61761A-AZ-1	MORGAN STANLEY BAML TRUST SERIES 2012-C5 CLASS A4			4	1FM	20,419,808	101.8800	20,263,864	19,890,000	20,134,721		(57,574)			3.176	2.866	MON	52,642	631,706	08/20/2012	08/15/2045
61762D-AW-1	MORGAN STANLEY BAML TRUST SERIES 2013-C9 CLASS A4			4	1FM	13,389,747	101.5030	13,195,420	13,000,000	13,213,447		(39,714)			3.102	2.759	MON	33,605	403,260	04/15/2013	05/15/2046
61766C-AF-6	MORGAN STANLEY CAPITAL I TRUST SERIES 2016-UBS9 CLASS ASB			4	1FM	4,995,393	102.1380	4,953,684	4,850,000	4,961,349		(18,982)			3.340	2.890	MON	13,499	161,990	02/19/2016	03/15/2049
61766E-BC-8	MORGAN STANLEY BAML TRUST SERIES 2016-C29 CLASS ASB			4	1FM	12,730,671	101.8460	12,588,214	12,360,000	12,648,921		(49,792)			3.140	2.680	MON	32,342	388,104	04/22/2016	05/15/2049
61766E-BF-1	MORGAN STANLEY BAML TRUST SERIES 2016-C29 CLASS XA			4,6	1FE	6,563,833	9.8560	5,831,719		5,803,874		(674,409)			1.645	4.659	MON	81,089	1,016,404	11/09/2016	05/15/2049
61766N-BC-8	MORGAN STANLEY BAML TRUST SERIES 2016-C30 CLASS XA			4,6	1FE	10,491,323	9.3470	9,270,109		9,343,368		(978,327)			1.460	4.609	MON	120,670	1,510,265	12/01/2016	09/15/2049
78419C-AE-4	SG COMMERCIAL MORTGAGE SECURIT SERIES 2016-C5 CLASS ASB			4	1FM	7,209,776	99.7740	6,984,195	7,000,000	7,169,418		(27,986)			2.895	2.442	MON	16,888	202,650	07/01/2016	10/10/2048
78419C-AG-9	SG COMMERCIAL MORTGAGE SECURIT SERIES 2016-C5 CLASS XA			4,6	1FE	4,935,189	11.7720	4,265,245		4,145,241		(538,172)			2.017	4.823	MON	60,916	757,875	07/06/2016	10/10/2048

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor-tization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
90276E-AF-4	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017-C1 CLASS XA			4,6	1FE	4,922,404	11.1560	4,663,629		4,657,685		(264,719)			1.612	4.092	MON	56,157	354,400	06/01/2017	06/15/2050
90276R-BF-4	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017-C4 CLASS XA			4,6	1FE	13,602,232	8.0760	13,287,531		13,336,734		(265,498)			1.114	4.449	MON	152,707	325,864	10/02/2017	10/15/2050
90349D-AJ-1	UBS BARCLAYS COMMERCIAL MORTGA SERIES 2012-C3 CLASS XA 144A			4,6	1FE	1,852,950	7.2920	1,731,301		1,756,458		(60,688)			1.891	4.655	MON	37,417	478,778	11/30/2016	08/10/2049
91830M-AA-4	VNO MORTGAGE TRUST SERIES 2013-PENN CLASS A 144A			4	1FM	10,299,967	103.0830	10,308,254	10,000,000	10,128,165		(44,722)			3.808	3.329	MON	31,733	380,800	12/05/2013	12/13/2029
92938E-AT-0	WF-RBS COMMERCIAL MORTGAGE TRU SERIES 2013-C16 CLASS ASB			4	1FM	5,149,965	103.9430	5,197,174	5,000,000	5,065,377		(21,030)			3.963	3.509	MON	16,513	198,150	09/16/2013	07/15/2046
94989T-BA-1	WELLS FARGO COMMERCIAL MORTGAG SERIES 2015-LC22 CLASS ASB			4	1FM	12,912,609	103.5720	12,984,792	12,537,000	12,801,227		(50,335)			3.571	3.113	MON	37,308	447,696	09/15/2015	09/15/2058
95000A-AV-9	WELLS FARGO COMMERCIAL MORTGAG SERIES 2015-P2 CLASS ASB			4	1FM	5,955,084	104.0160	6,014,202	5,782,000	5,909,704		(22,802)			3.656	3.201	MON	17,616	211,390	12/08/2015	12/15/2048
95000F-AW-6	WELLS FARGO COMMERCIAL MORTGAG SERIES 2016-C35 CLASS XA			4,6	1FE	19,710,946	12.5660	17,182,270		17,039,235		(1,870,895)			1.995	4.310	MON	227,331	2,828,085	07/18/2016	07/15/2048
95000M-BS-9	WELLS FARGO COMMERCIAL MORTGAG SERIES 2016-C36 CLASS XA			2,6	1FE	8,214,812	8.3970	7,239,867		7,309,981		(780,790)			1.362	4.489	MON	97,866	1,232,665	10/25/2016	11/15/2059
95000X-AH-0	WELLS FARGO COMMERCIAL MORTGAG SERIES 2017-C39 CLASS XA			4,6	1FE	13,739,484	8.2040	13,110,444		13,247,534		(491,950)			1.147	3.973	MON	152,720	649,968	08/11/2017	09/15/2050
95000Y-AZ-8	WELLS FARGO COMMERCIAL MORTGAG SERIES 2017-C40 CLASS XA			4,6	1FE	7,991,941	6.9510	7,843,923		7,823,578		(168,363)			1.001	4.524	MON	94,162	202,003	10/06/2017	10/15/2050
95001F-BA-2	WELLS FARGO COMMERCIAL MORTGAG SERIES 2017-RC1 CLASS XA			4,6	1FE	6,844,583	10.1110	6,308,765		6,268,760		(575,824)			1.565	4.371	MON	81,380	776,952	03/01/2017	01/15/2060
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						630,782,972	XXX	626,409,962	470,386,413	614,219,882		(11,854,169)			XXX	XXX	XXX	3,302,320	34,159,515	XXX	XXX
00868P-AA-3	AHOLD LEASE USA INC PTC SERIES 01-A2 CLASS ABS			4	3AM	19,991,435	117.6820	23,531,710	19,995,975	20,146,446		(28,145)			8.620	8.407	JJ	857,039	1,723,653	10/02/2001	01/02/2025
023761-AA-7	AMER AIRLINE 17 1 AA PTT SERIES AA			1	1FE	18,058,575	102.1800	18,371,964	17,980,000	18,052,117		(6,458)			3.650	3.588	FA	247,924	386,470	03/02/2017	02/15/2029
023765-AA-8	AMERICAN AIRLINE SERIES 2016-2 CLASS AA			1	1FE	8,585,297	99.7070	8,500,385	8,525,364	8,585,984		687			3.200	3.096	JD	12,125	136,406	11/06/2017	06/15/2028
02376A-AA-7	AMERICAN AIRLINE SERIES 2017-2 CLASS AA			4	1FE	8,000,000	100.8180	8,065,440	8,000,000	8,000,000					3.350	3.349	AO	101,989		07/31/2017	04/15/2031
02376U-AA-3	AMERICAN AIRLINES INC SERIES AA ETC			1	1FE	4,999,287	101.8100	5,080,477	4,990,155	4,998,615		(672)			3.575	3.548	JJ	82,261	89,199	02/03/2017	01/15/2028
051154-AA-0	AUGUSTA FUNDING LTD SEC'D GUAR SERIES 144A ABS			2	1FE	9,443,100	123.6350	12,363,500	10,000,000	9,670,978		22,835			9.250	9.818	MN	149,028	925,000	06/28/1991	10/15/2026
051155-AA-7	AUGUSTA FUNDING LTD SEC'D GUAR CAPMAC-SERIES 144A			2	1FE	9,481,900	136.2130	13,621,300	10,000,000	9,641,952		15,617			8.400	8.885	AO	177,333	840,000	01/13/1995	04/15/2030
05377R-BX-1	AVIS BUDGET RENTAL CAR FUNDING SERIES 2015-1A CLASS A 144A			4	1FE	7,000,291	99.8960	6,992,714	7,000,000	7,000,678		95			2.500	2.508	MON	5,347	133,333	11/15/2017	07/20/2021
05377R-CA-0	AVIS BUDGET RENTAL CAR FUNDING SERIES 2015-2A CLASS A 144A			4	1FE	14,408,034	99.8120	14,432,850	14,460,000	14,429,411		10,394			2.630	2.724	MON	11,620	380,298	11/24/2015	12/20/2021
05377R-CQ-5	AVIS BUDGET RENTAL CAR FUNDING SERIES 2017-1A CLASS A 144A			4	1FE	19,996,804	100.7430	20,148,542	20,000,000	19,997,161		357			3.070	3.092	MON	18,761	469,028	03/08/2017	09/20/2023
05577@-AG-5	BURLINGTON NORTH PRIVATE PLACEMENT ABS			4	1	3,846,391	109.6880	4,219,010	3,846,391	3,846,391					6.550	6.550	FA	87,479	251,939	02/13/2009	02/26/2021
05577@-AH-3	BURLINGTON NORTH PRIVATE PLACEMENT ABS			4	1	3,701,930	109.0520	4,037,021	3,701,930	3,701,930					6.550	6.550	FA	84,193	242,476	02/13/2009	02/26/2021
05577@-AJ-9	BURLINGTON NORTH PRIVATE PLACEMENT ABS			4	1	1,133,847	109.6880	1,243,689	1,133,847	1,133,847					6.550	6.550	FA	25,787	74,267	02/12/2009	02/26/2021
05577@-AK-6	BURLINGTON NORTH PRIVATE PLACEMENT ABS			4	1	1,156,202	109.6880	1,268,209	1,156,202	1,156,202					6.550	6.550	FA	26,296	75,731	02/13/2009	02/26/2021
05577@-AM-2	BURLINGTON NORTH PRIVATE PLACEMENT ABS			4	1	468,701	109.6880	514,107	468,701	468,701					6.550	6.550	FA	10,660	30,700	02/12/2009	02/26/2021
05577@-AP-5	BTMU CAP CORP PRIVATE PLACEMENT			4	1	963,831	100.0800	964,599	963,831	963,831					3.930	3.930	FA	13,468	37,879	02/11/2011	02/23/2026
05577@-AQ-3	BTMU CAP CORP A2 PRIVATE PLACEMENT ABS			4	1	453,568	100.0900	453,975	453,568	453,568					3.930	3.930	FA	6,338	17,825	02/11/2011	02/23/2026
05577@-AR-1	BTMU CAP CORP PRIVATE PLACEMENT ABS				1	1,842,618	101.0490	1,861,944	1,842,618	1,842,618					3.930	3.930	MN	11,667	72,415	02/11/2011	05/05/2026
079868-AA-3	BELLSOUTH TELECOM INC SERIES 1994A PTC SERIES 144A A			1	2AM	4,318,951	100.3690	4,941,789	4,923,621	4,923,592		2			8.650	8.650	JJ	211,764	425,893	12/15/1994	01/02/2020
121899-CE-6	BURLINGTON NORTHN CONS MORTGAGE BONDS ABS				1FE	2,355,328	107.0710	3,553,689	3,319,000	3,143,182		76,378			6.550	9.521	JJ	108,697	217,395	05/09/1991	01/01/2020
12189P-AM-4	BURLINGTON NORTHN SANTA FE PTC SERIES 2002-2 ABS ETC			4	1FE	444,081	102.1500	453,628	444,081	444,081					5.140	5.141	JJ	10,525	22,826	09/12/2002	01/15/2021
126650-AW-0	CVS HEALTH CORP SERIES 144A ABS			1	2AM	9,571,576	106.2800	10,280,304	9,672,850	9,617,934		5,597			5.298	5.501	MON	29,894	512,468	10/17/2005	01/11/2027
126650-AY-6	CVS HEALTH CORP SERIES 144 A ABS				2	6,454,221	93.0560	6,006,040	6,454,221	6,454,221					5.361	5.361	MON	20,184	386,396	05/16/2005	10/10/2027
14041N-ER-8	CAPITAL ONE MULTI-ASSET EXECUT SERIES 2014-A3 CLASS A3			4	1FE	12,036,563	100.3230	12,038,759	12,000,000	12,020,313		(16,249)			1.857	1.722	MON	10,523	172,651	01/04/2017	01/18/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Des.	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
14041N-EW-7	CAPITAL ONE MULTI-ASSET EXECUT SERIES 2015-A3 CLASS A3			4	1FE	2,666,391	100.5190	2,693,910	2,680,000	2,672,899		2,847			1.877	1.998	MON	2,375	39,091	09/18/2015	03/15/2023
161571-GH-1	CHASE ISSUANCE TRUST SERIES 2013-A9 CLASS A			4	1FE	12,041,250	100.2710	12,032,576	12,000,000	12,019,914		(21,336)			1.897	1.714	MON	10,750	165,147	01/17/2017	11/16/2020
17305E-FA-8	CITIBANK CREDIT CARD ISSUANCE SERIES 2013-A2 CLASS A2			4	1FE	4,752,462	100.0860	4,768,092	4,764,000	4,762,272		4,322			1.798	1.897	MON	1,190	61,212	09/16/2015	05/26/2020
17305E-FY-6	CITIBANK CREDIT CARD ISSUANCE SERIES 2016-A3 CLASS A3			4	1FE	8,031,250	100.9600	8,076,762	8,000,000	8,025,405		(5,845)			1.893	1.817	MON	10,518	120,186	01/17/2017	12/07/2023
254683-BT-1	DISCOVER CARD MASTER TRUST SERIES 2016-A2 CLASS A2			4	1FE	10,060,547	100.5280	10,052,767	10,000,000	10,033,643		(26,904)			2.019	1.745	MON	9,344	160,105	01/04/2017	09/15/2021
302568-AA-8	FPL ENERGY CAITHNESS FUNDING SR SEC NOTES SERIES 144A ABS			4	2AM	903,267	102.2500	923,590	903,267	903,267					7.645	7.646	JD	192	39,464	07/06/1998	12/31/2018
30284@-AP-7	FNBM LLC			4	1FE	30,000,000	104.6370	31,391,070	30,000,000	30,000,000					4.180	4.215	MON	24,383	571,267	05/19/2017	06/20/2022
31331F-AP-6	FEDERAL EXPRESS SERIES 1995-B CLASS 3 ETC			1	2FE	8,836,974	104.9600	9,288,327	8,849,397	8,848,643		928			7.580	7.600	JJ	333,529	670,784	01/25/2001	07/02/2019
31331F-AT-8	FEDERAL EXPRESS SERIES 1996-B CLASS 2 ETC			1	2FE	512,489	100.8500	516,845	512,489	512,489					7.840	7.840	JJ	16,853	40,179	10/17/1996	01/30/2018
33834E-AA-0	FIXED INCOME TR SERIES B SERIES 144A				1AM	5,517,400	96.6020	9,660,169	10,000,000	8,229,415		651,162			0.000	8.415	AO			01/11/2013	10/15/2097
34486*-AA-0	FOOTBALL CLUB				1FE	7,230,000	102.8310	7,434,645	7,230,000	7,230,000					3.410	3.410	OCT	60,266	249,967	07/30/2012	10/05/2024
34528Q-CS-1	FORD CREDIT FLOORPLAN MASTER SERIES 2013-4 CLASS B			4	1FE	7,272,554	100.0240	7,302,764	7,301,000	7,298,082		6,294			2.100	2.198	MON	6,814	153,321	10/15/2013	06/15/2020
34528Q-CT-9	FORD CREDIT FLOORPLAN MASTER SERIES 2013-4 CLASS C			4	1FE	3,832,844	100.0000	3,835,015	3,835,000	3,834,787		455			2.290	2.313	MON	3,903	87,822	11/26/2013	06/15/2020
34528Q-CU-6	FORD CREDIT FLOORPLAN MASTER SERIES 2013-4 CLASS D			4	2AM	2,499,456	99.9680	2,499,210	2,500,000	2,499,945		114			2.790	2.811	MON	3,100	69,750	06/11/2013	06/15/2020
34528Q-DY-7	FORD CREDIT FLOORPLAN MASTER SERIES 2015-2 CLASS B			4	1FE	9,999,962	99.6130	9,961,310	10,000,000	9,999,981		8			2.180	2.190	MON	9,689	218,000	02/03/2015	01/15/2022
34528Q-EE-0	FORD CREDIT FLOORPLAN MASTER SERIES 2015-5 CLASS B			4	1FE	8,154,159	99.8740	8,146,739	8,157,000	8,154,926		334			2.540	2.558	MON	9,208	207,188	08/12/2015	08/15/2022
34529S-AB-5	FORD CREDIT AUTO LEASE TRUST SERIES 2017-2 CLASS B 144A			4	1FE	11,244,853	98.1610	11,043,084	11,250,000	11,245,131		278			2.600	2.624	MON	13,000	73,125	09/12/2017	03/15/2029
34531F-AB-9	FORD CREDIT AUTO OWNER TRUST F SERIES 2017-1 CLASS B 144A			4	1FE	14,674,816	99.8780	14,658,151	14,676,000	14,674,986		171			2.870	2.889	MON	18,720	333,451	02/22/2017	08/15/2028
34531F-AC-7	FORD CREDIT AUTO OWNER TRUST F SERIES 2017-1 CLASS C 144A			4	1FE	12,993,070	100.6150	13,078,943	12,999,000	12,993,992		922			3.010	3.039	MON	17,390	309,755	02/22/2017	08/15/2028
368907-AD-3	GENERAL AMERICAN TRANS SERIES 1996-1 CLASS 1B			2	2AM	3,102,902	110.8610	3,439,909	3,102,902	3,102,902					7.860	7.860	FA	83,328	(141,247)	08/23/1996	08/28/2021
56081#-AR-1	MAJOR LEAGUE BASEBALL TRUST SERIES 144A				1FE	8,300,000	101.1290	8,393,715	8,300,000	8,300,000					3.440	3.440	JD	16,655	285,520	08/19/2013	12/10/2020
59111R-AA-0	METAL CAYMAN SERIES 2017-1 CLASS A 144A			4	1FE	34,476,180	100.0000	34,476,204	34,476,204	34,475,985		(194)			4.581	4.623	MON	70,194	171,097	10/30/2017	10/15/2042
59111R-AB-8	METAL CAYMAN SERIES 2017-1 CLASS B 144A			4	2AM	9,698,523	97.7710	9,630,772	9,850,344	9,701,209		2,686			6.500	7.085	MON	28,457	69,363	10/30/2017	10/15/2042
60689L-AE-5	MMAF EQUIPMENT FINANCE SERIES 2013-AA CLASS A5 144A			4	1FE	17,906,754	100.4750	17,985,014	17,900,000	17,901,724		(1,490)			2.570	2.576	MON	28,113	460,030	09/27/2013	06/09/2033
62940Q-AA-3	NSG HOLDINGS LLC/NSG SERIES 144A ABS			1	3AM	457,571	109.7500	502,184	457,571	457,571					7.750	7.752	JD	1,576	35,462	03/06/2007	12/15/2025
62940Q-AA-3	NSG HOLDINGS LLC/NSG SERIES 144A ABS			1	4AM	5,580,772	109.7500	6,123,410	5,579,417	5,579,900		(79)			7.750	7.749	JD	19,218	432,405	12/10/2007	12/15/2025
62946A-AD-6	NP SPE II LLC SERIES 2017-1A CLASS A2 144A			4	1FE	18,068,770	101.7110	18,307,962	18,000,000	18,068,334		(436)			4.219	4.208	MON	23,205	67,856	12/01/2017	10/21/2047
62946A-AE-4	NP SPE II LLC SERIES 2017-A1 CLASS B1 144A			4	2AM	9,864,507	104.1620	10,416,245	10,000,000	9,865,707		1,199			5.607	5.857	MON	17,133	51,398	11/10/2017	10/21/2047
64130D-AL-4	NEUBERGER BERMAN CLO SERIES 2016-21A CLASS B2 144A			4	1FE	21,000,000	100.5140	21,107,913	21,000,000	21,000,000					3.650	3.666	JAJO	151,171	766,500	02/23/2016	04/20/2027
67575B-AE-9	OCTAGON INVESTMENT PARTNERS SERIES 2015-1A CLASS B 144A			4	1FE	24,225,000	100.9410	24,453,047	24,225,000	24,225,000					3.563	3.552	JAJO	175,006	809,005	09/30/2015	10/20/2026
67575B-AG-4	OCT25-2015*B* SERIES 2015-1A CLASS C 144A			4	1FE	4,000,000	100.3720	4,014,892	4,000,000	4,000,000					4.613	4.636	JAJO	37,413	176,165	09/30/2015	10/20/2026
687846-AE-5	OSCAR US FUNDING TRUST SERIES 2017-1A CLASS A4 144A			4	1FE	11,747,368	100.8350	11,848,077	11,750,000	11,747,791		423			3.300	3.328	MON	22,619	276,810	03/15/2017	05/10/2024
73019#-AA-0	PNC EQUIP FIN				1	2,149,238	96.1070	2,065,557	2,149,238	2,149,238					3.000	3.000	MS	19,343	64,477	07/12/2012	09/13/2027
73019#-AB-8	PNC EQUIP FIN				1	2,230,132	96.1070	2,143,302	2,230,132	2,230,132					3.000	3.000	MS	20,071	66,904	07/12/2012	09/13/2027
73019#-AC-6	PNC EQUIP FIN				1	2,037,163	96.1070	1,957,846	2,037,163	2,037,163					3.000	3.000	MS	18,334	61,115	07/12/2012	09/13/2027
74955D-AA-9	RGS AEGCO FUNDING CORP RGS FUNDING ABS			4	2AM	11,481,845	108.8350	12,772,699	11,735,878	11,633,616		15,307			9.810	10.038	JD	76,753	1,151,290	08/28/1990	12/07/2022
85208H-AA-1	SPRITE 2017 1 LIMITED SERIES 2017-1 CLASS A 144A			4	1FE	30,572,120	99.6300	30,573,572	30,687,000	30,573,114		994			4.250	4.349	MON	97,815		11/17/2017	12/15/2037
88576P-AB-9	HENDERSON RECEIVABLES I LLC SERIES 2003-A ABS-144A MBIA A			4	1FE	480,119	101.4600	487,152	480,144	480,141		1			4.855	4.905	MON	1,036	23,311	11/14/2003	11/15/2033
89566E-AA-6	TRISTATE GEN/TRANS ASSN BONDS SERIES 144A ABS			1	1FE	547,155	100.2810	541,073	539,558	539,624		(335)			6.040	5.796	JJ	13,669	32,589	05/06/2005	01/31/2018

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 Des.	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
89566E-AB-4	TRISTATE GEN/TRANS ASSN BONDS SERIES B 144A ABS			1	1FE	9,511,515	123.6100	11,229,969	9,085,000	9,290,456		(23,021)			7.144	6.727	JJ	272,233	649,032	03/02/2004	07/31/2033
89613D-AA-1	TRICON AMERICAN HOMES SERIES 2017-SFR1 CLASS A 144A			4	1FE	13,499,607	98.7620	13,332,888	13,500,000	13,498,535		(1,073)			2.716	2.706	MON	30,555	100,831	08/10/2017	09/17/2034
90931L-AA-6	UNITED AIR 2016-1 AA PTT SERIES 2016-1 CLASS AA			1	1FE	7,151,569	99.7500	7,123,148	7,141,000	7,151,569		1			3.100	3.077	JJ	106,996		12/01/2017	07/07/2028
94978#-HS-9	OLD NATIONAL BANK PRIVATE PLACEMENT ABS			4	1	1,041,931	114.0040	1,187,837	1,041,931	1,041,931					6.640	6.731	MON	1,922	69,184	06/28/2007	09/19/2027
970630-AA-0	WILLIS ENGINE SECURITIZATION T SERIES 2017-A CLASS A 144A			4	1FE	12,792,131	102.4800	13,120,558	12,803,030	12,792,624		493			4.690	4.755	MON	26,687	218,502	07/28/2017	08/15/2042
009089-AC-7	AIR CANADA 2013-1C PTC SERIES 144A EETC		A	3FE		950,000	101.6250	965,438	950,000	950,000					6.625	6.625	MN	8,042	62,938	04/24/2013	05/15/2018
00162L-CJ-4	ALM LOAN FUNDING SERIES 2015-16A CLASS C1R 144		D	4	2AM	10,000,000	101.5100	10,150,957	10,000,000	10,000,000					4.559	4.585	JAJO	97,516	113,841	06/20/2017	07/15/2027
00163K-AS-7	ALM LOAN FUNDING SERIES 2013-7RA CLASS A2R 144A		D	4	1FE	12,040,000	101.2360	12,188,853	12,040,000	12,040,000					3.359	3.373	JAJO	86,506	312,380	12/06/2016	10/15/2028
00164B-AS-6	ALM LOAN FUNDING SERIES 2013-7R2A CLASS A2R 144		D	4	1FE	20,000,000	100.8150	20,163,070	20,000,000	20,000,000					3.326	3.340	JAJO	144,108	546,315	11/09/2016	10/15/2027
03329K-AN-3	ANCHORAGE CAPITAL CLO LTD SERIES 16-8A CLASS B2 144A		D	4	1FE	14,750,000	100.7480	14,860,256	14,750,000	14,750,000					3.590	3.214	JAJO	92,667	664,848	06/22/2016	07/28/2028
03765P-AE-3	APIDOS CLO SERIES 2015-21A CLASS B 144A		D	4	1FE	10,000,000	101.1670	10,116,660	10,000,000	10,000,000					4.053	3.640	JAJO	84,444	384,454	05/13/2015	07/18/2027
03765X-AC-0	APIDOS CLO SERIES 15-22A CLASS A2A 144A		D	4	1FE	9,929,000	101.3120	10,131,244	10,000,000	9,944,722		9,701			3.413	3.520	JAJO	69,200	318,746	09/16/2015	10/20/2027
03765Y-AC-8	APIDOS CLO SERIES 15-23A CLASS A2A 144A		D	4	1FE	35,000,000	100.1530	35,053,666	35,000,000	35,000,000					3.609	3.624	JAJO	270,186	1,182,314	12/03/2015	01/14/2027
04015M-AE-6	ARES CLO LTD SERIES 2015-35A CLASS C 144A		D	4	1FE	3,000,000	100.3980	3,011,949	3,000,000	3,000,000					4.209	4.231	JAJO	27,009	119,540	09/16/2015	10/15/2025
04015M-AG-1	ARES CLO LTD SERIES 2015-35A CLASS D 144A		D	4	1AM	17,433,000	100.2620	18,047,245	18,000,000	17,552,410		41,633			4.809	5.282	JAJO	185,153	826,445	09/16/2015	10/15/2025
04016P-AC-2	ARES CLO LTD SERIES 2017-43A CLASS B 144A		D	4	1FE	22,270,000	100.7800	22,443,659	22,270,000	22,270,000					3.082	3.093	JAJO	146,786	291,531	04/04/2017	10/15/2029
05363L-AE-3	AVERY POINT CLO LTD SERIES 2015-6A CLASS B 144A		D	4	1FE	15,000,000	100.6880	15,103,149	15,000,000	15,000,000					3.341	3.354	FMAN	77,966	462,662	05/06/2015	08/05/2027
05364C-AE-2	AVERY POINT CLO LTD SERIES 15-7A CLASS B 144A		D	4	1FE	14,947,500	101.2980	15,194,768	15,000,000	14,959,970		5,292			3.559	3.621	JAJO	114,190	499,129	11/16/2015	01/15/2028
05618P-AE-7	BABSN 16-1 B-1 144A SERIES 2016-1A CLASS B1 144A		D	4	1FE	10,000,000	100.8050	10,080,492	10,000,000	10,000,000					3.613	3.628	JAJO	70,243	338,436	01/22/2016	04/23/2027
08180X-AC-6	BENEFIT STREET PARTNERS CLO LT SERIES 15-8A CLASS A2 144A		D	4	1FE	12,284,308	100.1900	12,423,581	12,400,000	12,311,703		10,196			3.613	3.758	JAJO	90,837	420,390	10/29/2015	01/20/2028
08181B-AG-4	BENEFIT STREET PARTNERS CLO LT SERIES 16-9A CLASS B1 144A		D	4	1FE	10,500,000	100.9480	10,599,498	10,500,000	10,500,000					3.463	3.477	JAJO	73,725	340,007	06/16/2016	07/20/2028
08181B-AJ-8	BENEFIT STREET PARTNERS CLO LT SERIES 16-9A CLASS B2		D	4	1FE	9,500,000	100.5830	9,555,427	9,500,000	9,500,000					3.240	3.252	JAJO	60,705	307,800	06/16/2016	07/20/2028
09626U-AN-8	BLUEMOUNTAIN CLO LTD SERIES 2013-1A CLASS A2R 144A		D	4	1FE	28,000,000	100.9680	28,270,903	28,000,000	28,000,000					3.263	3.275	JAJO	185,244	786,946	12/06/2016	01/20/2029
09628J-AC-5	BLUEMOUNTAIN CLO LTD SERIES 2015-3A CLASS A2 144A		D	4	1FE	22,443,380	100.7410	22,681,906	22,515,000	22,462,471		5,940			3.513	3.570	JAJO	160,370	740,485	08/20/2015	10/20/2027
12550A-AQ-9	CIFC FDG 2014 V LTD SERIES 2014-5a CLASS BR		D	4	1FE	11,000,000	100.6470	11,071,133	11,000,000	11,000,000					3.353	3.367	JAJO	77,872	344,788	10/07/2016	01/17/2027
13876C-AQ-0	CANYON CAPITAL CLO LTD SERIES 2015-1A CLASS BR 144A		D	4	1FE	2,500,000	100.5420	2,513,544	2,500,000	2,500,000					3.103	3.115	JAJO	16,591	37,677	04/07/2017	04/15/2027
14311M-AG-1	CARLYLE GLOBAL MARKET STRATEGI SERIES 2015-3A CLASS B 144A		C	4	1FE	9,000,000	101.2540	9,112,902	9,000,000	9,000,000					4.078	4.097	JAJO	64,228	349,042	06/30/2015	07/28/2028
14311M-AJ-5	CARLYLE GLOBAL MARKET STRATEGI SERIES 2015-3A CLASS C 144A		D	4	1AM	18,247,600	101.0690	19,203,110	19,000,000	18,413,210		57,435			4.928	5.512	JAJO	163,855	901,506	06/30/2015	07/28/2028
14312L-AC-1	CARLYLE GLOBAL MARKET STRATEGI SERIES 2016-2A CLASS A2A 144A		D	4	1FE	25,000,000	100.9550	25,238,700	25,000,000	25,000,000					3.520	3.500	JAJO	185,771	1,103,671	04/27/2016	07/15/2027
14312L-AE-7	CARLYLE GLOBAL MARKET STRATEGI SERIES 2016-2A CLASS A2B 144A		D	4	1FE	15,000,000	100.7860	15,117,965	15,000,000	15,000,000					3.625	3.639	JAJO	114,792	735,573	04/27/2016	07/15/2027
15137K-AC-3	CENT CLO LP SERIES 2015-24A CLASS B 144A		D	4	1FE	9,822,500	100.3740	10,037,355	10,000,000	9,853,982		13,227			4.109	4.330	JAJO	87,891	388,353	08/07/2015	10/15/2026
15137K-AD-1	CENT CLO LP SERIES 2015-24A CLASS C 144A		D	4	1AM	19,447,100	100.2460	20,049,132	20,000,000	19,535,732		38,569			5.059	5.425	JAJO	216,420	968,829	08/07/2015	10/15/2026
22284H-AC-7	COVENANT CREDIT PARTNERS CLO I SERIES 2017-1A CLASS B 144A		D	4	1FE	8,660,000	101.9230	8,826,491	8,660,000	8,660,000					3.209	3.222	JAJO	88,270		08/09/2017	10/15/2029
26244G-AC-9	DRYDEN SENIOR LOAN FUND SERIES 2015-40A CLASS C 144A		D	4	1FE	5,625,000	100.3240	5,643,215	5,625,000	5,625,000					4.316	4.339	FMAN	31,695	228,698	07/02/2015	08/15/2028
26244K-AC-0	DRYDEN SENIOR LOAN FUND SERIES 15-41A CLASS B 144A		D	4	1FE	16,270,000	100.1560	16,295,300	16,270,000	16,270,000					3.509	3.524	JAJO	122,118	533,101	09/17/2015	01/15/2028
26244K-AG-1	DRYDEN SENIOR LOAN FUND SERIES 15-41A CLASS D 144A		D	4	1AM	16,488,810	100.7200	17,122,332	17,000,000	16,594,112		38,663			5.059	5.528	JAJO	183,957	823,445	09/17/2015	10/20/2027
29414H-AA-9	EOLE FINANCE SPC SERIES 144A		D	1	1FE	19,626,529	97.3970	19,130,305	19,641,635	19,631,796		1,465			2.341	2.350	FMAN	47,258	461,158	04/10/2014	02/24/2024
36319G-AE-4	GALAXY CLO LTD SERIES 2014-18A CLASS D1 144A		D	4	3AM	3,002,820	100.2230	3,006,697	3,000,000	3,002,606		(214)			5.059	5.075	JAJO	32,463	74,787	05/03/2017	10/15/2026
36320M-AC-2	GALAXY CLO LTD SERIES 2015-20A CLASS B 144A		D	4	1FE	39,907,200	100.3820	40,152,636	40,000,000	39,922,847		9,609			3.313	3.361	JAJO	268,689	1,234,430	07/21/2016	07/20/2027
38137Q-AE-8	GOLDENTREE LOAN OPPORTUNITIES SERIES 2014-9A CLASS B2R 144A		C	4	1FE	29,000,000	100.7280	29,211,224	29,000,000	29,000,000					3.274	3.287	JAJO	163,518	949,460	10/07/2016	10/29/2026

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Des.	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization) Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
50189C-AE-1	LCM LTD PARTNERSHIP SERIES 21A CLASS B1 144A		D	4	1FE	11,800,000	100.8750	11,903,231	11,800,000	11,800,000					3.763	3.780	JAJO	90,031	417,994	03/18/2016	04/20/2028
50189C-AG-6	LCM LTD PARTNERSHIP SERIES 21A CLASS B2 144A		D	4	1FE	12,000,000	100.5960	12,071,471	12,000,000	12,000,000					3.930	3.947	JAJO	93,010	471,600	03/18/2016	04/20/2028
55819B-AN-0	MADISON PARK FUNDING LTD SERIES 2015-18A CLASS BR 144A		D	4	1FE	22,000,000	101.0680	22,234,923	22,000,000	22,000,000					2.967	2.978	JAJO	126,940		09/29/2017	10/21/2030
55820J-AC-4	MADISON PARK FUNDING LTD SERIES 16-21A CLASS A2 144A		D	4	1FE	20,000,000	100.9840	20,196,878	20,000,000	20,000,000					3.367	3.381	JAJO	127,214	718,132	07/15/2016	07/25/2029
55820R-AC-6	MADISON PARK FUNDING LTD SERIES 2017-25A CLASS A2 144A		D	4	1FE	15,000,000	100.7830	15,117,519	15,000,000	15,000,000					3.194	3.206	FMAN	55,900	225,259	04/12/2017	04/25/2029
55953H-AN-3	MAGNETITE CLO LTD SERIES 2015-12A CLASS CR 144A		D	4	1FE	4,000,000	100.0490	4,001,958	4,000,000	4,000,000					3.854	3.872	JAJO	32,973	129,569	11/17/2016	04/15/2027
55953J-AE-9	MAGNETITE CLO LTD SERIES 2015-14A CLASS C 144A		D	4	1FE	6,000,000	100.2700	6,016,186	6,000,000	6,000,000					4.154	4.175	JAJO	51,924	236,766	05/20/2015	07/18/2028
55953R-AJ-0	MAGNETITE CLO LTD SERIES 15-16A CLASS D 144A		D	4	1AM	9,701,640	100.1570	10,015,743	10,000,000	9,759,804		23,278			5.404	5.871	JAJO	112,581	521,347	12/03/2015	01/18/2028
55954E-AG-4	MAGNETITE CLO LTD SERIES 16-17A CLASS B2 144A		D	4	1FE	14,250,000	100.5460	14,327,799	14,250,000	14,250,000					3.700	3.715	JAJO	103,985	527,250	02/24/2016	04/20/2028
64129U-AW-5	NEUBERGER BERMAN CLO XVII LTD SERIES 2014-17A CLASS B1R 144A		D	4	1FE	19,000,000	101.2690	19,241,156	19,000,000	19,000,000					3.213	3.225	JAJO	118,684	279,119	04/27/2017	04/22/2029
67089N-AU-6	OCP CLO LTD SERIES 2012-2A CLASS BR 144A		D	4	1FE	13,780,000	101.2410	13,950,991	13,780,000	13,780,000					3.446	3.461	FMAN	52,761	435,029	11/08/2016	11/22/2025
67091Y-AL-8	OCP CLO LTD SERIES 2015-9A CLASS A2R 144A		D	4	1FE	10,000,000	99.9340	9,993,363	10,000,000	10,000,000					2.709	2.718	JAJO	39,885		10/27/2017	07/15/2027
67102Q-AK-4	OHA CREDIT PARTNERS LTD SERIES 2012-7A CLASS B1R 144A		D	4	1FE	30,000,000	100.9080	30,272,427	30,000,000	30,000,000					3.286	3.299	FMAN	114,998	903,124	12/09/2016	11/20/2027
67102Q-AM-0	OHA CREDIT PARTNERS LTD SERIES 2012-7A CLASS B2R 144A		D	4	1FE	10,000,000	101.0290	10,102,869	10,000,000	10,000,000					4.000	4.020	FMAN	45,556	393,823	12/09/2016	11/20/2027
67107U-AW-4	OZLM FUNDING LTD SERIES 2012-1A CLASS A2R2 144A		D	4	1FE	17,850,000	101.0270	18,033,289	17,850,000	17,850,000					3.213	3.225	JAJO	111,501	142,695	07/14/2017	07/23/2029
67107U-AY-0	OZLM FUNDING LTD SERIES 2012-1A CLASS BR2 144A		D	4	1FE	14,100,000	101.9230	14,371,120	14,100,000	14,100,000					3.663	3.679	JAJO	100,414	128,756	07/14/2017	07/23/2029
67111K-AC-4	OZLM LTD SERIES 2017-16A CLASS A2 144A		D	4	1FE	30,000,000	100.6640	30,199,347	30,000,000	30,000,000					3.262	3.275	FMAN	125,058	415,901	05/01/2017	05/16/2030
67400L-AJ-7	OAKTREE EIF LTD SERIES 2014-A2 CLASS BR 144A		D	4	1FE	5,000,000	100.2570	5,012,872	5,000,000	5,000,000					3.116	3.128	FMAN	20,340	75,348	04/28/2017	11/15/2025
67401G-AC-2	OAKTREE EIF LTD Series 16-A CLASS B1 144A		D	4	1FE	20,000,000	100.6700	20,134,062	20,000,000	20,000,000					3.863	3.881	JAJO	156,650	728,743	03/09/2016	01/20/2027
67401G-AE-8	OAKTREE EIF LTD SERIES 16-A CLASS B2 144A		D	4	1FE	19,997,700	100.5950	20,118,982	20,000,000	19,997,494		(725)			3.807	3.824	JAJO	150,165	761,400	03/09/2016	01/20/2027
67572Y-BJ-0	OCTAGON INVESTMENT PARTNERS SERIES 2014-1A CLASS D1R 144A		D	4	2AM	16,625,000	100.0160	16,627,657	16,625,000	16,625,000					4.663	4.690	JAJO	150,722	285,735	05/19/2017	11/25/2025
67575X-AJ-0	OCTAGON INVESTMENT PARTNERS SERIES 2017-1A CLASS B2 144A		D	4	1FE	12,537,421	101.1840	12,688,441	12,540,000	12,537,577		156			3.729	3.749	JAJO	92,224	144,182	06/01/2017	07/20/2030
67590R-AT-2	OCTAGON LOAN FUNDING LTD SERIES 2014-1A CLASS DR 144A		D	4	2AM	3,000,000	100.6300	3,018,890	3,000,000	3,000,000					4.836	4.864	FMAN	16,925	72,070	05/05/2017	11/18/2026
67590X-AC-6	OCTAGON INVESTMENT PARTNERS 27 SERIES 2016-1A CLASS B 144A		D	4	1FE	20,000,000	100.8440	20,168,862	20,000,000	20,000,000					3.509	3.524	JAJO	150,114	655,370	05/25/2016	07/15/2027
68784A-AE-6	OSCAR US FUNDING TRUST SERIES 2017-2A CLASS A4 144A		D	4	1FE	11,996,894	98.8720	11,864,592	12,000,000	11,997,075		180			2.760	2.782	MON	19,320	68,080	09/12/2017	12/10/2024
69689A-AN-0	PALMER SQUARE CLO LTD SERIES 2015-1A CLASS A2R 144A		D	4	1FE	9,375,000	100.6750	9,438,305	9,375,000	9,375,000					3.291	3.304	FMAN	35,135	147,470	05/11/2017	05/21/2029
74983D-AJ-6	RACE POINT CLO LTD SERIES 2016-10A CLASS B2 144A		D	4	1FE	10,000,000	100.8760	10,087,561	10,000,000	10,000,000					3.759	3.776	JAJO	68,915	375,900	04/27/2016	07/25/2028
76761R-AC-3	RISERVA CLO LTD SERIES 2016-3A CLASS B1 144A		D	4	1FE	18,140,000	100.8780	18,299,304	18,140,000	18,140,000					3.254	3.267	JAJO	122,970	466,709	12/01/2016	10/18/2028
76761R-AJ-8	RISERVA CLO LTD SERIES 2016-3A CLASS B2 144A		D	4	1FE	21,000,000	101.1280	21,236,983	21,000,000	21,000,000					3.986	4.005	JAJO	169,720	690,505	12/01/2016	10/18/2028
81882E-AQ-5	SHACKLETON CLO LTD SERIES 2015-8A CLASS BR 144A		D	4	1FE	26,000,000	100.0630	26,016,323	26,000,000	26,000,000					2.663	2.671	JAJO	140,379		10/05/2017	10/20/2027
83610C-AC-5	SOUND POINT CLO LTD SERIES 16-2A CLASS B1 144A		C	4	1FE	20,000,000	101.0310	20,206,134	20,000,000	20,000,000					3.613	3.629	JAJO	146,511	678,048	07/14/2016	10/20/2028
83610C-AL-5	SOUND POINT CLO LTD SERIES 16-2A CLASS B2 144A		C	4	1FE	20,000,000	100.8030	20,160,532	20,000,000	20,000,000					3.482	3.495	JAJO	137,350	696,420	07/14/2016	10/20/2028
87248K-AC-8	TICP CLO LTD SERIES 16-5A CLASS B2 144A		D	4	1FE	5,000,000	100.8600	5,042,987	5,000,000	5,000,000					3.740	3.756	JAJO	38,439	238,944	06/09/2016	07/17/2028
92330M-AN-9	VENTURE CDO LTD SERIES 2015-21A CLASS BR 144A		D	4	1FE	25,000,000	100.1350	25,033,725	25,000,000	25,000,000					2.659	2.668	JAJO	142,192		10/04/2017	07/15/2027
92914N-AN-1	VOYA CLO LTD SERIES 2015-1A CLASS BR 144A		D	4	1FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000					3.054	3.065	JAJO	4,666		12/12/2017	01/18/2029
92914N-AQ-4	VOYA CLO LTD SERIES 2015-1A CLASS CR 144A		D	4	2AM	4,000,000	100.0000	4,000,000	4,000,000	4,000,000					3.704	3.721	JAJO	4,527		12/12/2017	01/18/2029
92914X-AJ-8	VOYA CLO LTD SERIES 2015-2A 144A		D	4	1AM	19,066,000	100.2800	20,056,080	20,000,000	19,272,150		78,829			4.763	5.443	JAJO	185,208	909,427	06/23/2015	07/23/2027
948214-AC-5	WEBSTER PARK CLO LTD SERIES 15-1A CLASS A2 144A		D	4	1FE	39,620,700	100.1830	39,973,117	39,900,000	39,681,454		25,770			3.613	3.726	JAJO	292,290	1,352,706	12/15/2015	01/20/2027
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1,709,344,249	XXX	1,746,555,000	1,721,042,655	1,714,893,911		1,047,668			XXX	XXX	XXX	11,890,090	49,238,807	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						21,254,989,026	XXX	22,142,982,344	20,605,390,998	20,927,541,963	(425,498)	(54,367,331)	7,573,554	56,800,851	XXX	XXX	XXX	228,208,473	846,177,257	XXX	XXX
060505-EH-3	BANK OF AMERICA CORP SERIES X			2	3FE	2,400,000	110.5050	2,652,120	2,400,000	2,400,000					6.250	6.250	MS	48,333	150,000	09/02/2014	01/01/9999
060505-EL-4	BANK OF AMERICA CORP Z			2	3FE	1,616,344	113.6250	1,789,594	1,575,000	1,616,344					6.500	6.334	AO	19,338	102,375	01/20/2015	01/01/9999
060505-EN-0	BANK OF AMERICA CORP AA			2	3FE	3,175,000	109.7500	3,484,563	3,175,000	3,175,000					6.100	6.100	MS	55,951	193,675	03/12/2015	01/01/9999

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 Des.	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
29273R-BA-6	ENERGY TRANSFER PARTNERS			2	3FE	2,996,067	87.7500	2,632,500	3,000,000	2,996,244		31			4.394	3.265	FMAN	22,338	125,246	12/13/2013	11/01/2066
293791-AV-1	ENTERPRISE PRODUCTS OPER			1	2FE	6,500,000	100.0000	6,500,000	6,500,000	6,500,000					5.084	8.375	FMAN	55,998	316,864	07/13/2006	08/01/2066
29379V-AN-3	ENTERPRISE PRODUCTS			1	2FE	3,829,017	98.1000	3,762,135	3,835,000	3,217,375		(611,643)			4.258	5.423	MJSD	14,062	212,908	10/27/2009	06/01/2067
31945H-AB-1	JPMORGAN CHASE & CO			2	2FE	19,716,642	93.5000	18,700,000	20,000,000	19,717,686		1,043			1.927	2.096	FMAN	65,296		12/19/2017	02/01/2027
53079E-AQ-7	LIBERTY MUTUAL SERIES 144A			1	3FE	2,601,963	98.0000	2,714,600	2,770,000	2,633,940		12,234			4.493	0.207	MJSD	5,878	184,487	12/10/2007	03/15/2037
92553P-BC-5	VIACOM INC			2	3FE	476,604	97.6250	466,648	478,000	476,597		(7)			6.250	6.270	FA	10,207	14,938	07/26/2017	02/28/2057
92553P-BD-3	VIACOM INC			2	3FE	831,953	98.3750	813,561	827,000	831,510		(443)			5.875	5.680	FA	16,600	24,293	08/08/2017	02/28/2057
054536-AA-5	AXA SA HYB		D		2FE	14,956,800	143.8750	21,581,250	15,000,000	14,968,790		1,273			8.600	8.627	JD	57,333	1,290,000	12/08/2000	12/15/2030
225313-AE-5	CREDIT AGRICOLE SA SERIES 144A		D	2	3FE	2,336,266	103.7500	2,464,063	2,375,000	2,336,266					6.625	6.735	MJSD	3,497	157,344	10/28/2015	01/01/9999
225313-AJ-4	CREDIT AGRICOLE SA SERIES 144A		D	2	3FE	1,515,000	119.9210	1,798,818	1,500,000	1,515,000					8.125	8.045	MJSD	2,708	121,875	01/22/2016	01/01/9999
22546D-AB-2	CREDIT SUISSE GROUP AG SERIES 144A		D	2	3FE	500,000	114.2400	571,200	500,000	500,000					7.500	7.500	JD	2,083	37,500	12/04/2013	01/01/9999
29265W-AA-6	ENEL SPA HYB 144A		D	2	2FE	783,546	124.2500	981,575	790,000	783,562		4			8.750	8.822	MS	18,625	69,125	09/17/2013	09/24/2073
780099-CK-1	ROYAL BK SCOTLND GRP PLC		D	2	3FE	3,167,993	114.3750	3,431,250	3,000,000	3,167,993					8.000	7.576	MJSD	667	240,000	11/13/2015	01/01/9999
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						67,403,195	XXX	74,343,877	67,725,000	66,836,307		(597,508)			XXX	XXX	XXX	398,914	3,240,630	XXX	XXX
00138G-AA-7	AIG LIFE HOLDINGS INC			1	5AM	2,677,401	135.5000	3,014,875	2,225,000	2,601,097		(19,025)			8.500	6.504	JJ	94,563	189,125	07/11/2013	07/01/2030
00138G-AC-3	AIG LIFE HOLDINGS INC SERIES 144A				4AM	22,437,284	141.5000	28,653,750	20,250,000	22,351,597		(22,415)			8.125	7.255	MS	484,453	1,645,313	07/11/2013	03/15/2046
01039X-AA-8	ALABAMA POWER CAP TR V CO GTY			2	1FE	18,189,520	99.2500	17,865,000	18,000,000	17,994,620		8			4.435	4.437	JAJO	201,793	759,306	10/03/2002	10/01/2042
05379H-AA-2	AVISTA CAPITAL CAP SECS BNDS			2	2AM	19,824,880	84.8070	16,961,319	20,000,000	19,891,608		(32)			2.356	2.390	MJSD	40,569	405,825	01/14/1999	06/01/2037
22237A-AB-2	COUNTRYWIDE FNDG CORP SUB CAP SECS				3AM	10,573,378	128.0310	12,803,117	10,000,000	10,377,832		(26,694)			8.050	7.485	JD	35,778	805,000	01/05/1998	06/15/2027
22237A-AB-2	COUNTRYWIDE FNDG CORP SUB CAP SECS				2AM	2,983,941	128.0310	3,840,935	3,000,000	2,989,351		727			8.050	8.104	JD	10,733	241,500	01/05/1998	06/15/2027
22237A-AB-2	COUNTRYWIDE FNDG CORP SUB CAP SECS				3AM	6,962,529	128.0310	8,962,182	7,000,000	6,975,153		1,696			8.050	8.104	JD	25,044	563,500	01/05/1998	06/15/2027
302570-AW-6	NEXTERA ENERGY CAPITAL HOLDING			1	1AM	2,820,783	94.5000	2,740,500	2,900,000	2,817,597		(475)			3.403	3.524	JAJO	25,216	92,527	12/18/2007	10/01/2066
33735Y-AA-6	FIRST UNION CAPITAL II CO GUARTY NTS SERIES A			1	2	1,214,170	133.4310	1,334,307	1,000,000	1,139,442		(7,726)			7.950	6.267	MN	10,158	79,500	12/15/2003	11/15/2029
38143V-AA-7	GOLDMAN SACHS CAPITAL I SUB CDTPS			1	3AM	11,047,600	125.8580	13,844,405	11,000,000	11,035,670		(1,252)			6.345	6.313	FA	263,670	697,950	02/25/2004	02/15/2034
49326Q-AA-4	KEYCORP CAPITAL III CAPITAL SECURITIES			1	4AM	6,566,435	127.0000	8,274,050	6,515,000	6,548,095		(1,992)			7.750	7.679	JJ	232,821	504,913	12/08/2003	07/15/2029
553086-AC-3	MMI CAP TRUST TRUPS				1AM	4,427,350	122.9290	6,146,472	5,000,000	4,637,506		22,145			7.625	8.730	JD	16,944	381,250	07/14/2000	12/15/2027
638611-AA-1	NATIONWIDE FINL SERV CAP NOTES			1	3AM	15,150,075	112.2100	16,831,508	15,000,000	15,121,825		(2,714)			7.899	7.816	MS	394,950	1,184,850	06/25/1997	03/01/2037
69331V-AA-4	PECO ENERGY CAP TRST III				1AM	7,982,010	119.7620	11,077,939	9,250,000	8,432,812		47,856			7.380	8.700	AO	115,671	682,650	10/20/2000	04/06/2028
90330S-AA-8	USF&G CAPITAL NTS SERIES 144A				4AM	11,358,600	150.4160	15,041,601	10,000,000	11,239,465		(12,827)			8.312	7.275	JJ	415,600	831,200	05/01/2003	07/01/2046
92978A-AA-0	WACHOVIA CAP TRUST III			2	2AM	21,460,756	100.7500	21,793,233	21,631,000	21,476,118		1,749			5.570	5.657	MJSD	56,893	1,221,526	06/29/2007	03/29/2049
94978S-AA-7	WELLS FARGO CAPITAL X BASIC			1	2AM	64,229,300	113.5000	73,775,000	65,000,000	64,374,553		17,067			5.950	6.036	JD	171,889	3,867,500	04/11/2007	12/15/2036
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						229,906,012	XXX	262,960,193	227,771,000	230,004,341		(3,904)			XXX	XXX	XXX	2,596,745	14,153,435	XXX	XXX
4899999. Total - Hybrid Securities						297,309,207	XXX	337,304,070	295,496,000	296,840,648		(601,412)			XXX	XXX	XXX	2,995,659	17,394,065	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
6099999. Subtotal - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
7799999. Total - Issuer Obligations						19,976,407,339	XXX	20,894,888,118	19,494,762,586	19,689,551,130	(425,498)	(41,748,471)	7,573,554	60,335,261	XXX	XXX	XXX	225,901,222	795,573,249	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						613,581,590	XXX	657,764,933	635,274,576	619,631,430		(502,442)			XXX	XXX	XXX	2,399,940	28,655,356	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						653,591,632	XXX	650,304,045	492,924,933	637,012,230		(11,542,927)			XXX	XXX	XXX	3,413,823	35,491,492	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						1,948,387,261	XXX	2,020,267,311	1,958,763,655	1,954,028,600		1,042,237			XXX	XXX	XXX	14,621,902	63,938,263	XXX	XXX
8199999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8399999 - Total Bonds						23,191,967,822	XXX	24,223,224,407	22,581,725,750	22,900,223,390	(425,498)	(52,751,603)	7,573,554	60,335,261	XXX	XXX	XXX	246,336,887	923,658,360	XXX	XXX

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	Date Acquired
128125-*2-9	CALAMOS STRATEGIC TOTAL RETURN			656,000.000	1.00	0.000	16,400,000	25.000	16,400,000	16,400,000	50,567	143,207							P1UFE	08/11/2017
128125-*3-7	CALAMOS STRATEGIC TOTAL RETURN			200,000.000	1.00	0.000	5,000,000	25.000	5,000,000	5,000,000	16,667	47,181							P1UFE	08/11/2017
172967-35-8	CITIGROUP INC SERIES J			160,000.000	25.00	0.000	4,000,000	28.850	4,616,000	4,000,000	71,250	213,749							P3LFE	09/12/2013
184692-6#-3	CLEARBRIDGE ENERGY MLP FUND, I PRIVATE PLACEMENT			30.000	1.00	0.000	3,000,000	101,571.000	3,047,130	3,000,000		105,600							P1LFE	05/29/2015
204530-20-1	COMPEER FINANCIAL SERIES 144A			1,500.000	1,000.00	0.000	1,500,000	1,092.500	1,638,750	1,500,000		25,313							P3UFE	08/16/2017
33765A-20-2	FIRSTAR CORP REIT PFD SERIES B 144A			17,000.000	1,000.00	0.000	16,843,714	1,210.000	20,570,000	16,843,715		1,508,750							P2UFE	08/01/2004
86788X-20-3	SUNTRUST BANK REIT SERIES B PFD 144A			50.000	100,000.00	0.000	4,901,200	116,000.000	5,800,000	4,901,200		450,000							P2UFE	09/01/2000
902973-86-6	US BANCORP PREFERRED			39,100.000	1,000.00	0.000	39,379,261	875.000	34,212,500	39,379,261	349,727	1,387,507							P2LFE	06/10/2010
151327-20-2	CENTAUR FUNDING CORP PFD SERIES B 144A		D	9,562.000	1,000.00	0.000	10,110,904	1,137.960	10,881,172	12,261,887		868,230			(214,266)		(214,266)		RP2UFE	08/01/2004
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							101,135,079	XXX	102,165,552	103,286,063	488,211	4,749,537			(214,266)		(214,266)		XXX	XXX
8999999 - Total Preferred Stocks							101,135,079	XXX	102,165,552	103,286,063	488,211	4,749,537			(214,266)		(214,266)		XXX	XXX

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	NAIC Market Indicator (a)	Date Acquired
000000-00-0	IAP WORLDWIDE BL			9.000	132,148	14,683.130	132,148	7,650				51,095		51,095		L	09/01/2014
000000-00-0	TARGUS INC TARGUS INC			88,699.000	310,447	3.500	310,447	310,447								L	05/05/2016
00084K-10-4	ACC CLAIMS HLDGS LLC			2,044,875.000	20	0.001	20									L	06/07/2016
001055-10-2	AFLAC INC			924.000	81,109	87.780	81,109	67,147		1,210		13,962		13,962		L	04/03/2017
00206R-10-2	AT&T INC			15,244.000	592,687	38.880	592,687	628,190		21,535		(35,504)		(35,504)		L	06/22/2017
002824-10-0	ABBOTT LABORATORIES			4,409.000	251,622	57.070	251,622	197,600		3,310		54,021		54,021		L	08/22/2017
00287Y-10-9	ABBVIE INC			3,970.000	383,939	96.710	383,939	258,975		7,476		124,964		124,964		L	08/22/2017
00507V-10-9	ACTIVISION BLIZZARD			1,795.000	113,659	63.320	113,659	93,879				19,780		19,780		L	08/22/2017
00685R-40-9	ADELPHIA CONTINGENT VALUE			2,564,197.000	256	0.001	256					462		(1,282)		U	02/13/2007
00724F-10-1	ADOBE SYSTEMS INC			1,260.000	220,802	175.240	220,802	165,583				55,220		55,220		L	08/22/2017
00817Y-10-8	AETNA INC-NEW			853.000	153,873	180.390	153,873	111,555		1,218		42,318		42,318		L	08/22/2017
00846U-10-1	AGILENT TECHNOLOGIES INC			784.000	52,504	66.970	52,504	41,717	117	207		10,788		10,788		L	04/03/2017
009158-10-6	AIR PROD & CHEM INC.			558.000	91,557	164.080	91,557	75,308	530	1,060		16,249		16,249		L	04/03/2017
012653-10-1	ALBEMERLE CORP.			389.000	49,749	127.890	49,749	45,517	124	160		4,232		4,232		L	10/23/2017
015271-10-9	ALEXANDRIA REAL EST EQUITIES			448.000	58,504	130.590	58,504	54,147	403	224		4,358		4,358		L	10/23/2017
015351-10-9	ALEXION PHARMACEUTICALS INC			620.000	74,146	119.590	74,146	73,966				180		180		L	04/03/2017
016255-10-1	ALIGN TECHNOLOGY INC			213.000	47,326	222.190	47,326	36,755				10,571		10,571		L	08/22/2017
018581-10-8	ALLIANCE DATA SYSTEMS CORP			142.000	35,994	253.480	35,994	35,548		222		446		446		L	04/03/2017
018802-10-8	ALLIANT ENERGY CORP			1,728.000	73,630	42.610	73,630	76,490				(2,860)		(2,860)		L	12/15/2017
020002-10-1	ALLSTATE CORP			868.000	90,888	104.710	90,888	70,594	321	642		20,294		20,294		L	04/03/2017
02077Y-10-9	ALPHA NAT RES HLDGS INC			4,030.000	21,158	5.250	21,158	3,256				17,865		17,865		L	07/26/2017
02079K-10-7	ALPHABET INC			773.000	808,867	1,046.400	808,867	661,490				147,377		147,377		L	12/15/2017
02079K-30-5	ALPHABET INC			720.000	758,448	1,053.400	758,448	621,435				137,013		137,013		L	08/22/2017
02209S-10-3	ALTRIA GROUP INC			4,763.000	340,126	71.410	340,126	340,927	3,144	6,049		(801)		(801)		L	05/10/2017
023135-10-6	AMAZON.COM INC			993.000	1,161,284	1,169.470	1,161,284	897,461				263,823		263,823		L	08/22/2017
023608-10-2	AMEREN CORP			891.000	52,560	58.990	52,560	50,654		943		1,906		1,906		L	10/23/2017
02376R-10-2	AMERICAN AIRLINES GROUP INC			1,145.000	59,574	52.030	59,574	48,617		344		10,958		10,958		L	04/03/2017
025537-10-1	AMERICAN ELECTRIC POWER			824.000	60,622	73.570	60,622	55,340		1,483		5,282		5,282		L	04/03/2017
025816-10-9	AMERICAN EXPRESS COMPANY			37,646.000	3,738,624	99.310	3,738,624	2,695,389		44,518		881,877		881,877		L	12/20/2017
026874-78-4	AMERICAN INTERNATIONAL GROUP			2,243.000	133,638	59.580	133,638	138,617		2,153		(4,979)		(4,979)		L	04/03/2017
03027X-10-0	AMERICAN TOWER CORP			45,551.000	6,498,761	142.670	6,498,761	5,182,054	31,886	99,544		1,435,830		1,435,830		L	12/26/2017
030420-10-3	AMERICAN WATER WORKS CO INC COMMON			625.000	57,181	91.490	57,181	50,104		630		7,077		7,077		U	10/23/2017
03073E-10-5	AMERISOURCEBERGEN CORP			422.000	38,748	91.820	38,748	36,857		468		1,891		1,891		L	04/03/2017
03076C-10-6	AMERIPRISE FINANCIAL INC			384.000	65,076	169.470	65,076	49,759		956		15,318		15,318		L	04/03/2017
031100-10-0	AMETEK INC			799.000	57,904	72.470	57,904	46,210		175		11,694		11,694		L	10/23/2017
031162-10-0	AMGEN INC			17,612.000	3,062,727	173.900	3,062,727	2,183,318		70,730		398,693		398,693		L	12/29/2017
032095-10-1	AMPHENOL CORP-CL A COMMON			787.000	69,099	87.800	69,099	55,326	150	275		13,773		13,773		L	04/03/2017
032511-10-7	ANADARKO PETROLEUM CORP			1,494.000	80,138	53.640	80,138	86,095		215		(5,956)		(5,956)		L	06/22/2017
032654-10-5	ANALOG DEVICES INC			927.000	82,531	89.030	82,531	75,165		1,195		7,366		7,366		L	06/22/2017
03349M-10-5	ANDEAVOR			526.000	60,143	114.340	60,143	50,254		559		9,889		9,889		L	11/22/2017
03634H-10-0	ALPHA NATURAL RESOURCES			4,030.000	79,594	19.750	79,594	10,785				68,772		68,772		L	07/26/2017
03634H-11-8	ALPHA NATURAL RESOURCES			2,394,746.000	28,737	0.012	28,737					28,737		28,737		L	07/26/2017
036752-10-3	ANTHEM INC			682.000	153,457	225.010	153,457	115,204		1,360		38,253		38,253		L	08/22/2017
037411-10-5	APACHE CORP			1,336.000	56,406	42.220	56,406	66,170		842		(9,764)		(9,764)		L	11/22/2017
03748R-10-1	APARTMENT INVT & MGMT CO -A REIT			148,760.000	6,502,300	43.710	6,502,300	4,283,594		214,214		(258,842)		(258,842)		L	04/27/2016
037833-10-0	APPLE INC			12,846.000	2,173,929	169.230	2,173,929	1,847,967		23,669		325,962		325,962		L	06/22/2017
038222-10-5	APPLIED MATERIALS			2,687.000	137,359	51.120	137,359	106,249		758		31,110		31,110		L	08/22/2017
039483-10-2	ARCHER DANIELS			1,397.000	55,992	40.080	55,992	63,505		1,341		(7,513)		(7,513)		L	05/10/2017
03965L-10-0	ARCONIC INC			1,209.000	32,945	27.250	32,945	31,439		202		1,506		1,506		L	06/22/2017
052769-10-6	AUTODESK INC			521.000	54,616	104.830	54,616	47,009				7,608		7,608		L	08/22/2017
053015-10-3	AUTOMATIC DATA PROCESSING			17,102.000	2,004,183	117.190	2,004,183	1,186,888	9,577	33,275		217,274		217,274		L	12/29/2017
053332-10-2	AUTOZONE INC			95.000	67,580	711.370	67,580	65,235				2,345		2,345		L	06/22/2017
053484-10-1	AVALON BAY COMMUNITIES INC			43,598.000	7,778,319	178.410	7,778,319	5,245,607	61,909	243,624		52,716		52,716		L	04/03/2017
054937-10-7	BBT CORPORATION			2,057.000	102,274	49.720	102,274	92,010		1,975		10,264		10,264		L	04/03/2017

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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	NAIC Market Indicator (a)	Date Acquired
05722G-10-0	BAKER HUGHES A GE CO LLC			1,144.000	36,196	31.640	36,196	68,297		400		(32,101)		(32,101)		L	07/05/2017
058498-10-6	BALL CORP			1,296.000	49,054	37.850	49,054	49,696		320		(643)		(643)		L	10/23/2017
060505-10-4	BANK OF AMERICA CORP			24,592.000	725,956	29.520	725,956	579,479		7,645		146,477		146,477		L	06/22/2017
064058-10-0	BANK OF NEW YORK MELLON			2,722.000	146,607	53.860	146,607	128,315		1,824		18,292		18,292		L	04/03/2017
071813-10-9	BAXTER INTERNATIONAL INC			1,283.000	82,933	64.640	82,933	68,728	205	384		14,205		14,205		L	08/22/2017
075887-10-9	BECTON DICKINSON AND CO			650.000	139,201	214.060	139,201	122,980		1,230		16,221		16,221		L	12/29/2017
084670-70-2	BERKSHIRE HATHAWAY INC			4,676.000	926,877	198.220	926,877	779,820				147,056		147,056		L	05/10/2017
086516-10-1	BEST BUY COMPANY INC			643.000	44,026	68.470	44,026	31,211		656		12,815		12,815		L	04/03/2017
09062X-10-3	BIOGEN IDEC INC			530.000	168,842	318.570	168,842	144,531				24,311		24,311		L	04/03/2017
09247X-10-1	BLACKROCK INC			6,827.000	3,507,098	513.710	3,507,098	1,977,682		62,880		888,693		888,693		L	09/26/2017
097023-10-5	BOEING CO			1,363.000	401,962	294.910	401,962	240,788		5,806		161,175		161,175		L	04/03/2017
101121-10-1	BOSTON PROPERTIES			395.000	51,362	130.030	51,362	52,547	316	593		(1,185)		(1,185)		L	04/03/2017
101137-10-7	BOSTON SCIENTIFIC CORP			3,407.000	84,460	24.790	84,460	85,376				(917)		(917)		L	08/22/2017
110122-10-8	BRISTOL MYERS SQUIBB CO			4,053.000	248,368	61.280	248,368	219,754		4,742		28,614		28,614		L	04/03/2017
112463-10-4	BROOKDALE SENIOR LIVING INC REITS			64,596.000	626,581	9.700	626,581	930,738				(304,157)		(304,157)		L	08/31/2017
124857-20-2	CBS CORP			1,052.000	62,068	59.000	62,068	71,799	189	379		(9,731)		(9,731)		L	05/10/2017
12503M-10-8	CBOE GLOBAL MARKETS INC			450.000	56,066	124.590	56,066	56,871				(806)		(806)		L	12/15/2017
12504L-10-9	CBRE GROUP INC -A			1,362.000	58,988	43.310	58,988	51,554				7,434		7,434		L	10/23/2017
125269-10-0	CF INDUSTRIES HOLDINGS INC			735.000	31,267	42.540	31,267	30,209				1,058		1,058		L	12/15/2017
12541W-20-9	CH ROBINSON WORLDWIDE INC			362.000	32,251	89.090	32,251	27,773		492		4,478		4,478		L	04/03/2017
125509-10-9	CIGNA CORP			625.000	126,931	203.090	126,931	93,740				33,191		33,191		L	08/22/2017
12572Q-10-5	CME GROUP INC			886.000	129,400	146.050	129,400	104,114	3,101	1,754		25,286		25,286		L	04/03/2017
125896-10-0	CMS ENERGY HLDG CO CMS ENERGY CORP			1,138.000	53,827	47.300	53,827	52,525		841		1,302		1,302		L	10/23/2017
126408-10-3	CSX CORP			2,296.000	126,303	55.010	126,303	108,544		1,357		17,759		17,759		L	06/22/2017
126650-10-0	CVS HEALTH CORP			24,646.000	1,786,835	72.500	1,786,835	1,506,423		43,053		(138,252)		(138,252)		L	12/19/2017
127097-10-3	CABOT OIL & GAS CORP			1,171.000	33,491	28.600	33,491	28,127		176		5,363		5,363		L	04/03/2017
127387-10-8	CADENCE DESIGN SYS INC			1,319.000	55,161	41.820	55,161	57,627				(2,467)		(2,467)		L	12/15/2017
133131-10-2	CAMDEN PROPERTY TRUST			80,160.000	7,379,530	92.060	7,379,530	6,277,262	43,649	125,652		271,336		271,336		L	12/18/2017
14040H-10-5	CAPITAL ONE FINANCIAL CORP			1,391.000	138,516	99.580	138,516	119,002		1,669		19,513		19,513		L	05/10/2017
14149Y-10-8	CARDINAL HEALTH INC			45,310.000	2,776,144	61.270	2,776,144	2,320,987	20,951	80,218		(486,582)		(486,582)		L	09/15/2017
143130-10-2	CARMAX INC			525.000	33,668	64.130	33,668	29,757				3,911		3,911		L	04/03/2017
149123-10-1	CATERPILLAR INC			1,498.000	236,055	157.580	236,055	138,235		3,490		97,819		97,819		L	04/03/2017
151020-10-4	CELGENE CORP			1,978.000	206,424	104.360	206,424	245,550				(39,126)		(39,126)		L	08/22/2017
15135B-10-1	CENTENE CORP			568.000	57,300	100.880	57,300	44,952				12,348		12,348		L	10/23/2017
15189T-10-7	CENTERPOINT ENERGY			1,846.000	52,353	28.360	52,353	52,597		1,047		(245)		(245)		L	10/23/2017
156700-10-6	CENTURYLINK INC			2,879.000	48,022	16.680	48,022	61,541		3,217		(13,519)		(13,519)		L	10/23/2017
156782-10-4	CERNER CORP COMMON			831.000	56,001	67.390	56,001	50,240				5,762		5,762		L	11/22/2017
16119P-10-8	CHARTER COMMUNICATIONS INC			513.000	172,347	335.960	172,347	168,295				4,053		4,053		L	05/10/2017
166764-10-0	CHEVRON CORP			4,608.000	576,876	125.190	576,876	496,638		14,930		80,238		80,238		L	05/10/2017
171340-10-2	CHURCH & DWIGHT CO. INC.			1,187.000	59,552	50.170	59,552	57,263		474		2,289		2,289		L	10/23/2017
171798-10-1	CIMAREX ENERGY CO COMMON			286.000	34,895	122.010	34,895	33,785		69		1,110		1,110		L	04/03/2017
17275R-10-2	CISCO SYSTEMS INC			12,414.000	475,456	38.300	475,456	415,042		10,474		60,414		60,414		L	06/22/2017
172908-10-5	CINTAS CORP			360.000	56,099	155.830	56,099	48,951		583		7,147		7,147		L	10/23/2017
172967-42-4	CITIGROUP INC			6,819.000	507,402	74.410	507,402	407,026		5,455		100,376		100,376		L	04/03/2017
174610-10-5	CITIZENS FINANCIAL GROUP			1,410.000	59,192	41.980	59,192	49,110		705		10,082		10,082		L	04/03/2017
189054-10-9	CLOROX COMPANY			429.000	63,809	148.740	63,809	57,017		870		6,792		6,792		L	10/23/2017
191216-10-0	COCA COLA CO			95,664.000	4,389,064	45.880	4,389,064	3,953,633		131,148		391,001		391,001		L	12/28/2017
192446-10-2	COGNIZANT TECH SOLUTIONS			1,527.000	108,448	71.020	108,448	89,998		661		18,449		18,449		L	08/22/2017
194162-10-3	COLGATE-PALMOLIVE			55,826.000	4,212,072	75.450	4,212,072	3,536,768		80,517		496,699		496,699		L	12/20/2017
20030N-10-1	COMCAST CORP CLASS-A			11,806.000	472,830	40.050	472,830	443,551		3,719		29,279		29,279		L	04/03/2017
200340-10-7	COMERICA INC			693.000	60,159	86.810	60,159	49,860	208	254		10,299		10,299		L	10/23/2017
205887-10-2	CONAGRA FOODS INC			1,617.000	60,912	37.670	60,912	61,879		783		(967)		(967)		L	10/23/2017
20605P-10-1	CONCHO RESOURCES INC			408.000	61,290	150.220	61,290	52,383				8,907		8,907		L	04/03/2017
20825C-10-4	CONOCOPHILLIPS			3,008.000	165,109	54.890	165,109	148,144		2,391		16,965		16,965		L	05/10/2017

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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	NAIC Market Indicator (a)	Date Acquired
209115-10-4	CONS EDISON INC			768.000	65,242	84.950	65,242	59,781		1,590		5,460		5,460		L	04/03/2017
21036P-10-8	CONSTELLATION BRANDS INC			427.000	97,599	228.570	97,599	69,524		652		28,075		28,075		L	08/22/2017
21241B-10-0	CONTURA ENERGY INC			286.000	17,008	59.380	17,008	4,020		2,339		(5,472)		(5,472)		U	07/26/2017
216648-40-2	COOPER COMPANIES INC			138.000	30,067	217.880	30,067	34,380				(4,313)		(4,313)		L	08/22/2017
219350-10-5	CORNING INC			2,245.000	71,818	31.990	71,818	60,278		1,044		11,539		11,539		L	04/03/2017
22160K-10-5	COSTCO WHOLESALE CORP			23,750.000	4,420,350	186.120	4,420,350	3,518,912		201,122		608,697		608,697		L	09/21/2017
22822V-10-1	CROWN CASTLE INTL CORP			1,043.000	115,783	111.010	115,783	100,191		2,920		15,592		15,592		L	08/22/2017
231021-10-6	CUMMINS ENGINE			387.000	68,360	176.640	68,360	57,946		1,233		10,414		10,414		L	04/03/2017
23331A-10-9	DR HORTON INC			1,122.000	57,301	51.070	57,301	40,313		302		16,988		16,988		L	11/22/2017
233331-10-7	DTE ENERGY COMPANY			457.000	50,023	109.460	50,023	46,463	403	754		3,560		3,560		L	04/03/2017
23355L-10-6	DXC TECHNOLOGY CO			703.000	66,715	94.900	66,715	55,972	127	253		10,743		10,743		L	05/10/2017
235851-10-2	DANAHER CORP			18,376.000	1,705,660	92.820	1,705,660	1,690,061	2,573	433		15,599		15,599		L	12/06/2017
23918K-10-8	DAVITA INC			404.000	29,189	72.250	29,189	27,331				1,858		1,858		L	04/03/2017
244199-10-5	DEERE & COMPANY			769.000	120,356	156.510	120,356	84,547	461	869		35,809		35,809		L	08/22/2017
247361-70-2	DELTA AIRLINES			1,616.000	90,496	56.000	90,496	74,869		1,313		15,627		15,627		L	04/03/2017
24906P-10-9	DENTSPLY SIRONA INC			887.000	58,391	65.830	58,391	55,326	78	103		3,065		3,065		L	10/23/2017
25179M-10-3	DEVON ENERGY CORPORATION			1,570.000	64,998	41.400	64,998	54,540		132		10,458		10,458		L	09/22/2017
253868-10-3	DIGITAL REALTY TRUST INC			508.000	57,861	113.900	57,861	54,931	472	725		2,930		2,930		L	09/22/2017
254687-10-6	THE WALT DISNEY CO			25,214.000	2,710,757	107.510	2,710,757	1,973,083	22,373	31,014		62,804		62,804		L	09/22/2017
254709-10-8	DISCOVER FINANCIAL SERVICES			1,205.000	92,689	76.920	92,689	80,677		1,157		12,012		12,012		L	05/10/2017
25470M-10-9	DISH NETWORK CORP			569.000	27,170	47.750	27,170	35,864				(8,694)		(8,694)		L	06/22/2017
256677-10-5	DOLLAR GENERAL CORP			788.000	73,292	93.010	73,292	56,834		505		16,458		16,458		L	11/22/2017
256746-10-8	DOLLAR TREE INC			718.000	77,049	107.310	77,049	54,907				22,142		22,142		L	06/22/2017
25746U-10-9	DOMINION ENERGY INC			1,412.000	114,457	81.060	114,457	109,783		3,219		4,674		4,674		L	04/03/2017
260003-10-8	DOVER CORP			577.000	58,271	100.990	58,271	49,645		623		8,627		8,627		L	10/23/2017
26078J-10-0	DOWDUPONT INC			5,738.000	408,660	71.220	408,660	359,012		2,180		49,648		49,648		L	09/01/2017
26138E-10-9	DR PEPPER SNAPPLE GROUP			616.000	59,789	97.060	59,789	58,835	357	522		954		954		L	10/23/2017
26441C-20-4	DUKE ENERGY CORP			1,256.000	105,642	84.110	105,642	103,319		3,310		2,324		2,324		L	04/03/2017
26875P-10-1	EOG RESOURCES INC COMMON			1,457.000	157,225	107.910	157,225	140,168		698		17,057		17,057		L	06/22/2017
26884L-10-9	EQT CORP			691.000	39,332	56.920	39,332	41,548		44		(2,216)		(2,216)		L	11/22/2017
269246-40-1	E TRADE FINANCIAL CORP			1,166.000	57,799	49.570	57,799	58,172				(373)		(373)		L	12/15/2017
277432-10-0	EASTMAN CHEMICAL COMPANY			617.000	57,159	92.640	57,159	51,475	346	379		5,683		5,683		L	10/23/2017
278642-10-3	EBAY INC			2,548.000	96,162	37.740	96,162	86,046				10,116		10,116		L	04/03/2017
278865-10-0	ECOLAB INC			21,213.000	2,846,360	134.180	2,846,360	2,086,442	8,436	25,418		293,128		293,128		L	12/20/2017
281020-10-7	EDISON INTERNATIONAL			690.000	43,636	63.240	43,636	55,172	417	749		(11,537)		(11,537)		L	04/03/2017
28140H-20-3	EDUCATION REALTY TRUST INC			102,133.000	3,566,484	34.920	3,566,484	2,936,491		157,285		(753,742)		(753,742)		L	02/10/2016
28176E-10-8	EDWARDS LIFESCIENCES			559.000	63,005	112.710	63,005	54,484				8,521		8,521		L	08/22/2017
285512-10-9	ELECTRONIC ARTS INC			808.000	84,888	105.060	84,888	76,384				8,504		8,504		L	08/22/2017
291011-10-4	EMERSON ELECTRIC CO			1,722.000	120,006	69.690	120,006	102,925		2,443		17,081		17,081		L	06/22/2017
29364G-10-3	ENTERGY CORP			640.000	52,090	81.390	52,090	50,261		1,353		1,829		1,829		L	10/23/2017
294429-10-5	EQUIFAX INC			363.000	42,805	117.920	42,805	47,541		342		(4,736)		(4,736)		L	11/22/2017
29444U-70-0	EQUINIX INC			4,040.000	1,831,009	453.220	1,831,009	1,304,152		29,826		344,452		344,452		L	08/22/2017
29472R-10-8	EQUITY LIFESTYLE PROPERTIES REIT			64,012.000	5,698,348	89.020	5,698,348	1,884,561	31,206	120,823		1,083,083		1,083,083		L	05/17/2011
29476L-10-7	EQUITY RESIDENTIAL			975.000	62,176	63.770	62,176	60,596	491	982		1,580		1,580		L	04/03/2017
297178-10-5	ESSEX PROPERTY TRUST INC REIT			27,975.000	6,752,326	241.370	6,752,326	3,757,095	48,956	190,710		247,501		247,501		L	11/22/2017
30040W-10-8	EVERSOURCE ENERGY			794.000	50,165	63.180	50,165	46,767		1,131		3,398		3,398		L	04/03/2017
30161N-10-1	EXELON CORPORATION			2,388.000	94,111	39.410	94,111	85,102		2,346		9,009		9,009		L	05/10/2017
30212P-30-3	EXPEDIA INC			443.000	53,058	119.770	53,058	57,224		258		(4,166)		(4,166)		L	11/22/2017
30219G-10-8	EXPRESS SCRIPTS HOLDING			1,434.000	107,034	74.640	107,034	94,458				12,576		12,576		L	04/03/2017
30225T-10-2	EXTRA SPACE STORAGE INC REIT			37,514.000	3,280,599	87.450	3,280,599	1,318,754		101,459		349,691		349,691		L	09/21/2017
30231G-10-2	EXXON MOBIL CORPORATION			47,994.000	4,014,218	83.640	4,014,218	4,039,633		131,317		(166,131)		(166,131)		L	09/18/2017
302491-30-3	FMC CORP			383.000	36,255	94.660	36,255	32,352	63	63		3,903		3,903		L	08/22/2017
30303M-10-2	FACEBOOK INC			5,915.000	1,043,761	176.460	1,043,761	849,794				193,967		193,967		L	08/22/2017
311900-10-4	FASTERNAL CO			1,133.000	61,964	54.690	61,964	56,756		858		5,208		5,208		L	10/23/2017

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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	NAIC Market Indicator (a)	Date Acquired
31428X-10-6	FEDEX CORP			633.000	157,959	249.540	157,959	124,268	317	612		33,691		33,691		L	08/22/2017
31620M-10-6	FIDELITY NATIONAL INFORM			866.000	81,482	94.090	81,482	68,804		753		12,678		12,678		L	04/03/2017
316773-10-0	FIFTH THIRD BANCORP			2,061.000	62,531	30.340	62,531	52,143	330	618		10,387		10,387		L	04/03/2017
337738-10-8	FISERV INC			539.000	70,679	131.130	70,679	62,335				8,344		8,344		L	04/03/2017
337932-10-7	FIRST ENERGY CORP			1,706.000	52,238	30.620	52,238	54,088		1,412		(1,851)		(1,851)		L	10/23/2017
345370-86-0	FORD MOTOR COMPANY			10,962.000	136,915	12.490	136,915	125,310		4,856		11,605		11,605		L	05/10/2017
34959J-10-8	FORTIVE CORPORATION			732.000	52,960	72.350	52,960	44,022		154		8,938		8,938		L	04/03/2017
34964C-10-6	FORTUNE BRANDS HOME & SE			844.000	57,763	68.440	57,763	56,067				1,696		1,696		L	12/15/2017
354613-10-1	FRANKLIN RESOURCES			1,216.000	52,689	43.330	52,689	51,701	280	354		988		988		L	10/23/2017
35671D-85-7	FREEPORT-MCMORAN INC			4,096.000	77,660	18.960	77,660	53,235				24,425		24,425		L	05/10/2017
000000-00-0	LIBERTY TIRE RECYCLING LLC LIBERTY TIRE RECYCLING LLC			24,571.000	246	0.010	246	246								L	05/20/2016
36174X-10-1	GGP INC			1,831.000	42,827	23.390	42,827	40,900	403	539		1,927		1,927		L	10/23/2017
363576-10-9	GALLAGHER ARTHUR J. & CO			871.000	55,117	63.280	55,117	51,391		700		3,726		3,726		L	10/23/2017
366651-10-7	GARTNER GROUP INC CLASS A			365.000	44,950	123.150	44,950	44,720				230		230		L	12/15/2017
369550-10-8	GENERAL DYNAMICS CORP			14,166.000	2,882,073	203.450	2,882,073	1,617,485		33,638		301,057		301,057		L	12/29/2017
369604-10-3	GENERAL ELECTRIC CO			22,027.000	384,371	17.450	384,371	656,423	2,643	10,371		(272,052)		(272,052)		L	06/22/2017
370334-10-4	GENERAL MILLS INC			1,433.000	84,963	59.290	84,963	83,916		2,092		1,046		1,046		L	04/03/2017
37045V-10-0	GENERAL MOTORS CO			3,659.000	149,982	40.990	149,982	125,065		4,171		24,918		24,918		L	04/03/2017
372460-10-5	GENUINE PARTS			619.000	58,811	95.010	58,811	55,708	418	560		3,103		3,103		L	10/23/2017
375558-10-3	GILEAD SCIENCES			3,288.000	235,552	71.640	235,552	220,658		5,129		14,895		14,895		L	04/03/2017
37940X-10-2	GLOBAL PAYMENTS INC			564.000	56,535	100.240	56,535	47,989		15		8,546		8,546		L	10/23/2017
38141G-10-4	GOLDMAN SACHS			944.000	240,493	254.760	240,493	215,980		2,124		24,513		24,513		L	05/10/2017
384802-10-4	WW GRAINGER INC			185.000	43,706	236.250	43,706	41,214		664		2,493		2,493		L	05/10/2017
40412C-10-1	HCA HEALTHCARE INC			761.000	66,846	87.840	66,846	67,771				(925)		(925)		L	06/22/2017
40414L-10-9	HCP INC			1,504.000	39,224	26.080	39,224	42,248		1,013		(3,024)		(3,024)		L	10/23/2017
40434L-10-5	HEWLETT-PACKARD CO			4,399.000	92,423	21.010	92,423	77,477	613	1,107		14,946		14,946		L	06/22/2017
406216-10-1	HALLIBURTON CO			2,269.000	110,886	48.870	110,886	110,836		1,225		50		50		L	05/10/2017
413875-10-5	HARRIS CORPORATION			385.000	54,535	141.650	54,535	44,973		513		9,562		9,562		L	11/22/2017
416515-10-4	HARTFORD FINANCIAL SVCS GRP			1,003.000	56,449	56.280	56,449	48,284	251	461		8,164		8,164		L	04/03/2017
427866-10-8	HERSHEY FOOD CORP			503.000	57,096	113.510	57,096	54,822		777		2,273		2,273		L	10/23/2017
42809H-10-7	HESS CORP			796.000	37,786	47.470	37,786	37,396		597		390		390		L	04/03/2017
42824C-10-9	HEWLETT PACKARD ENTERPRIS			4,441.000	63,773	14.360	63,773	60,173	333	541		3,599		3,599		L	06/22/2017
43300A-20-3	HILTON WORLDWIDE HOLDINGS IN			772.000	61,652	79.860	61,652	50,275		116		11,377		11,377		L	10/23/2017
436440-10-1	HOLOGIC INC			1,051.000	44,930	42.750	44,930	44,467				463		463		L	11/22/2017
437076-10-2	HOME DEPOT INC			3,033.000	574,844	189.530	574,844	446,208		7,949		128,636		128,636		L	06/22/2017
438516-10-6	HONEYWELL INC			24,973.000	3,829,859	153.360	3,829,859	2,036,161		67,207		921,175		921,175		L	04/03/2017
44107P-10-4	HOST HOTELS & RESORTS INC			2,817.000	55,917	19.850	55,917	52,694	704	744		3,223		3,223		L	10/23/2017
444859-10-2	HUMANA INC			357.000	88,561	248.070	88,561	74,891	143	286		13,670		13,670		L	04/03/2017
446150-10-4	HUNTINGTON BCSHS			3,864.000	56,260	14.560	56,260	52,412	425	452		3,848		3,848		L	10/23/2017
45168D-10-4	IDEXX LABORATORIES INC			242.000	37,844	156.380	37,844	39,503				(1,659)		(1,659)		L	10/23/2017
452308-10-9	ILLINOIS TOOL WORKS INC			766.000	127,807	166.850	127,807	100,892	597	1,086		26,915		26,915		L	08/22/2017
452327-10-9	ILLUMINA INC			349.000	76,253	218.490	76,253	59,595				16,658		16,658		L	04/03/2017
45337C-10-2	INCYTE CORP			405.000	38,358	94.710	38,358	54,934				(16,577)		(16,577)		L	06/22/2017
458140-10-0	INTEL CORP			11,667.000	538,549	46.160	538,549	420,764		9,351		117,785		117,785		L	06/22/2017
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP			1,506.000	106,263	70.560	106,263	89,351		904		16,912		16,912		L	04/03/2017
459200-10-1	INTL BUSINESS MACHINES			2,203.000	337,984	153.420	337,984	376,098		9,375		(38,114)		(38,114)		L	05/10/2017
460146-10-3	INTERNATIONAL PAPER CO			1,082.000	62,691	57.940	62,691	54,316		1,515		8,375		8,375		L	04/03/2017
461202-10-3	INTUIT INC			637.000	100,506	157.780	100,506	75,721		629		24,785		24,785		L	08/22/2017
46120E-60-2	INTUITIVE SURGICAL INC			275.000	100,359	364.940	100,359	73,045				27,314		27,314		L	10/06/2017
46187W-10-7	INVITATION HOMES INC			315,544.000	7,437,372	23.570	7,437,372	7,023,831		13,349		413,542		413,542		L	11/27/2017
46266C-10-5	IQVIA HOLDINGS INC			556.000	54,432	97.900	54,432	56,751				(2,319)		(2,319)		L	12/15/2017
464287-59-8	ISHARES RUSSELL 1000 VALUE			1,222,780.000	152,040,465	124.340	152,040,465	127,392,600		3,051,793		14,080,276		14,080,276		L	12/28/2017
46625H-10-0	JPMORGAN CHASE & CO			8,637.000	923,641	106.940	923,641	755,921		13,306		167,720		167,720		L	06/22/2017

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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	NAIC Market Indicator (a)	Date Acquired
478160-10-4	JOHNSON & JOHNSON			29,293.000	4,092,818	139.720	4,092,818	2,692,879		91,914		654,847		654,847		L	08/22/2017
482480-10-0	KLA-TENCOR CORPORATION			529.000	55,582	105.070	55,582	51,855		670		3,727		3,727		L	11/22/2017
485170-30-2	KANSAS CITY SOUTHERN INDS			303.000	31,882	105.220	31,882	32,909	109	109		(1,027)		(1,027)		L	08/22/2017
487836-10-8	KELLOGG COMPANY			861.000	58,531	67.980	58,531	60,917		1,184		(2,387)		(2,387)		L	11/22/2017
489398-10-7	KENNEDY-WILSON HOLDINGS INC			35,121.000	609,349	17.350	609,349	782,937	6,673	21,382		(110,704)		(110,704)		L	05/11/2017
493267-10-8	KEYCORP			2,886.000	58,211	20.170	58,211	51,198		851		7,013		7,013		L	04/03/2017
494368-10-3	KIMBERLY CLARK CORP			874.000	105,457	120.660	105,457	114,948	848	1,696		(9,492)		(9,492)		L	04/03/2017
49456B-10-1	KINDER MORGAN INC/DE			4,814.000	86,989	18.070	86,989	102,161		1,701		(15,172)		(15,172)		L	06/22/2017
500754-10-6	KRAFT HEINZ CO THE			1,271.000	98,833	77.760	98,833	115,601		2,306		(16,768)		(16,768)		L	06/22/2017
501044-10-1	KROGER CO/THE			2,431.000	66,731	27.450	66,731	68,678		850		(1,947)		(1,947)		L	06/22/2017
501797-10-4	L BRANDS INC			697.000	41,973	60.220	41,973	31,930		1,255		10,044		10,044		L	04/03/2017
502413-10-7	L-3 COMMUNICATIONS CORP			289.000	57,179	197.850	57,179	49,866		514		7,312		7,312		L	10/23/2017
50540R-40-9	LABORATORY CRP OF AMER HLDGS			361.000	57,583	159.510	57,583	52,966				4,617		4,617		L	10/23/2017
512807-10-8	LAM RESEARCH CORP			428.000	78,782	184.070	78,782	57,278	214	356		21,504		21,504		L	08/22/2017
518439-10-4	ESTEE LAUDER COMPANIES CL A			562.000	71,509	127.240	71,509	46,933		596		24,576		24,576		L	04/03/2017
526057-10-4	LENNAR CORP CLASS-A			614.000	38,829	63.240	38,829	32,166		40		6,663		6,663		L	10/23/2017
53223X-10-7	LIFE STORAGE INC			11,740.000	1,045,682	89.070	1,045,682	898,934		10,008		146,748		146,748		L	11/21/2017
532457-10-8	ELI LILLY & CO			2,303.000	194,511	84.460	194,511	194,209		3,593		303		303		L	05/10/2017
534187-10-9	LINCOLN NATIONAL CORP			754.000	57,960	76.870	57,960	50,328		538		7,632		7,632		L	11/22/2017
539830-10-9	LOCKHEED MARTIN CORP			12,906.000	4,143,471	321.050	4,143,471	1,410,507		95,270		905,635		905,635		L	04/03/2017
540424-10-8	LOEWS CORP			1,119.000	55,984	50.030	55,984	53,117		159		2,867		2,867		L	10/23/2017
548661-10-7	LOWE'S COMPANIES INC			2,261.000	210,137	92.940	210,137	184,779		2,576		25,359		25,359		L	06/22/2017
55261F-10-4	M&T BANK CORP			379.000	64,805	170.990	64,805	58,556		853		6,250		6,250		L	04/03/2017
552953-10-1	MGM RESORTS INTL			1,661.000	55,461	33.390	55,461	53,105		330		2,355		2,355		L	11/22/2017
565849-10-6	MARATHON OIL CORP			2,634.000	44,594	16.930	44,594	38,490		357		6,104		6,104		L	06/22/2017
56585A-10-2	MARATHON PETROLEUM COR			1,333.000	87,951	65.980	87,951	66,583		1,546		21,368		21,368		L	04/03/2017
571748-10-2	MARSH & MCLENNAN COS			44,269.000	3,603,054	81.390	3,603,054	1,976,762		61,174		585,941		585,941		L	12/26/2017
571903-20-2	MARRIOTT INTERNATIONAL			748.000	101,526	135.730	101,526	69,384		741		32,142		32,142		L	04/03/2017
573284-10-6	MARTIN MARIETTA MATERIAL			185.000	40,892	221.040	40,892	39,571		167		1,321		1,321		L	10/23/2017
574599-10-6	MASCO CORP			1,401.000	61,560	43.940	61,560	50,587		256		10,973		10,973		L	10/23/2017
57636Q-10-4	MASTERCARD INC			2,332.000	352,972	151.360	352,972	262,823		1,518		90,148		90,148		L	08/22/2017
580135-10-1	MCDONALDS CORP			20,275.000	3,489,733	172.120	3,489,733	2,036,584		75,597		1,001,519		1,001,519		L	08/22/2017
58155Q-10-3	MCKESSON CORP			18,255.000	2,846,867	155.950	2,846,867	3,001,252	6,207	20,533		279,454		279,454		L	05/08/2017
58933Y-10-5	MERCK & CO INC			63,223.000	3,557,558	56.270	3,557,558	3,232,533	27,770	99,179		(193,132)		(193,132)		L	12/20/2017
59156R-10-8	METLIFE INC			2,628.000	132,872	50.560	132,872	122,739		3,154		10,133		10,133		L	04/03/2017
592688-10-5	METTLER-TOLEDO INTERNATIONAL I			88.000	54,518	619.520	54,518	45,765				8,752		8,752		L	11/22/2017
594918-10-4	MICROSOFT CORP			88,728.000	7,589,793	85.540	7,589,793	3,381,075		133,628		2,010,889		2,010,889		L	06/22/2017
595017-10-4	MICROCHIP TECHNOLOGY INC			622.000	54,661	87.880	54,661	46,578		597		8,083		8,083		L	08/22/2017
595112-10-3	MICRON TECHNOLOGY INC			2,731.000	112,299	41.120	112,299	79,956				32,343		32,343		L	08/22/2017
59522J-10-3	MID-AMERICA APARTMENT COMM			61,997.000	6,234,418	100.560	6,234,418	5,051,628		214,660		161,012		161,012		L	10/23/2017
59804T-40-7	MIDSTATES PETROLEUM CO INC			477.000	7,909	16.580	7,909	9,063				(1,984)		(1,984)		L	11/14/2016
608190-10-4	MOHAWK INDUSTRIES INC			207.000	57,111	275.900	57,111	49,272				7,840		7,840		L	10/23/2017
60871R-20-9	MOLSON COORS BREWING CO			698.000	57,285	82.070	57,285	63,550		699		(6,265)		(6,265)		L	11/22/2017
609207-10-5	MONDELEZ INTERNATIONAL			3,743.000	160,200	42.800	160,200	161,174	823	1,535		(973)		(973)		L	04/03/2017
61166W-10-1	MONSANTO CO			1,034.000	120,751	116.780	120,751	118,436		1,380		2,314		2,314		L	12/15/2017
61174X-10-9	MONSTER BEVERAGE CORP			1,044.000	66,075	63.290	66,075	47,784				18,291		18,291		L	04/03/2017
615369-10-5	MOODY'S CORPORATION			416.000	61,406	147.610	61,406	46,555		474		14,851		14,851		L	04/03/2017
617446-44-8	MORGAN STANLEY			3,720.000	195,188	52.470	195,188	158,918		2,604		36,270		36,270		L	04/03/2017
620076-30-7	MOTOROLA INC			609.000	55,017	90.340	55,017	52,628	317	396		2,389		2,389		L	10/23/2017
637071-10-1	NATIONAL OILWELL VARCO INC			1,033.000	37,209	36.020	37,209	37,222		108		(14)		(14)		L	10/23/2017
64110D-10-4	NETAPP INC			1,005.000	55,597	55.320	55,597	46,894		387		8,703		8,703		L	11/22/2017
64110L-10-6	NETFLIX.COM INC			1,060.000	203,478	191.960	203,478	156,065				47,413		47,413		L	06/22/2017
651229-10-6	NEWELL BRANDS INC NEWELL			1,140.000	35,226	30.900	35,226	53,569		787		(18,343)		(18,343)		L	04/03/2017
651639-10-6	NEWMONT MINING CORP			1,523.000	57,143	37.520	57,143	52,191		280		4,952		4,952		L	11/22/2017

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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	NAIC Market Indicator (a)	Date Acquired
65339F-10-1	NEXTERA ENERGY INC			925.000	144,476	156.190	144,476	119,075		2,726		25,401		25,401		L	04/03/2017
654106-10-3	NIKE INC CLASS B			101,585.000	6,354,142	62.550	6,354,142	4,447,993	21,555	61,650		1,135,377		1,135,377		L	10/23/2017
655044-10-5	NOBLE ENERGY INC			1,433.000	41,758	29.140	41,758	47,576		412		(5,818)		(5,818)		L	06/22/2017
655844-10-8	NORFOLK SOUTHERN CORP			759.000	109,979	144.900	109,979	86,154		1,389		23,825		23,825		L	04/03/2017
665859-10-4	NORTHERN TRUST CORP			551.000	55,039	99.890	55,039	47,513	231	441		7,527		7,527		L	04/03/2017
666807-10-2	NORTHROP GRUMMAN CORP			10,595.000	3,251,711	306.910	3,251,711	1,240,720		37,252		718,477		718,477		L	12/28/2017
670346-10-5	NUCOR CORP			989.000	62,881	63.580	62,881	58,997	376	643		3,883		3,883		L	11/22/2017
67066G-10-4	NVIDIA CORP			1,477.000	285,800	193.500	285,800	187,877		569		97,922		97,922		L	07/20/2017
67103H-10-7	O REILLY AUTOMOTIVE INC			299.000	71,921	240.540	71,921	75,732				(3,810)		(3,810)		L	06/22/2017
674599-10-5	OCCIDENTAL PETROLEUM CO			1,862.000	137,155	73.660	137,155	118,703	1,434	2,849		18,452		18,452		L	04/03/2017
681919-10-6	OMNICOM GROUP			796.000	57,973	72.830	57,973	65,246	478	681		(7,274)		(7,274)		L	11/22/2017
682680-10-3	ONEOK INC			1,103.000	58,955	53.450	58,955	59,692		1,562		(737)		(737)		L	11/22/2017
68389X-10-5	ORACLE CORP			7,569.000	357,862	47.280	357,862	339,334		4,230		18,528		18,528		L	08/22/2017
69331C-10-8	PG&E CORP			1,242.000	55,679	44.830	55,679	82,655		1,317		(26,976)		(26,976)		L	04/03/2017
693475-10-5	PNC BANK CORP			27,219.000	3,927,430	144.290	3,927,430	2,017,211		67,328		726,117		726,117		L	07/21/2017
693506-10-7	PPG INDUSTRIES			661.000	77,218	116.820	77,218	69,464		859		7,754		7,754		L	04/03/2017
69351T-10-6	PPL CORPORATION			1,664.000	51,501	30.950	51,501	61,768	657	1,315		(10,267)		(10,267)		L	04/03/2017
693656-10-0	PVH CORP			394.000	54,061	137.210	54,061	52,816				1,245		1,245		L	12/15/2017
693718-10-8	PACCAR INC			1,002.000	71,222	71.080	71,222	66,575	1,202	727		4,647		4,647		L	06/22/2017
701094-10-4	PARKER HANNIFIN			359.000	71,649	199.580	71,649	58,281		655		13,369		13,369		L	10/23/2017
704326-10-7	PAYCHEX INC			862.000	58,685	68.080	58,685	50,384		1,259		8,301		8,301		L	04/03/2017
70450Y-10-3	PAYPAL HOLDINGS INC			2,853.000	210,038	73.620	210,038	129,755				80,283		80,283		L	08/22/2017
70788V-10-2	PENN VIRGINIA CORP			5,918.000	231,456	39.110	231,456	151,285				(54,715)		(54,715)		L	10/26/2017
70788V-30-0	PENN VIRGINIA CORP Rights			6,882.000	269,155	39.110	269,155	45,077				(68,063)		(68,063)		U	12/07/2016
712704-10-5	PEOPLE'S UNITED FINANCIAL INC			4,023.000	75,230	18.700	75,230	75,713				(483)		(483)		L	12/15/2017
713448-10-8	PEPSICO INC			36,957.000	4,431,883	119.920	4,431,883	3,885,107	28,596	97,201		487,460		487,460		L	12/19/2017
717081-10-3	PFIZER INC			14,447.000	523,270	36.220	523,270	494,232		13,716		29,038		29,038		L	05/10/2017
718172-10-9	PHILIP MORRIS INTL INC			3,718.000	392,807	105.650	392,807	419,662	3,978	7,845		(26,855)		(26,855)		L	05/10/2017
718546-10-4	PHILLIPS 66			1,043.000	105,499	101.150	105,499	81,667		2,190		23,833		23,833		L	04/03/2017
723484-10-1	PINNACLE WEST CAPITAL CORP			620.000	52,812	85.180	52,812	55,360				(2,548)		(2,548)		L	11/22/2017
723787-10-7	PIONEER NATURAL RESOURCES			438.000	75,708	172.850	75,708	79,170		18		(3,462)		(3,462)		L	06/22/2017
737630-10-3	POTLATCH CORP			127,570.000	6,365,743	49.900	6,365,743	4,886,764		194,544		1,052,453		1,052,453		L	09/23/2016
74005P-10-4	PRAXAIR INC			23,927.000	3,701,028	154.680	3,701,028	2,662,587		70,724		848,376		848,376		L	12/29/2017
74039L-10-3	PREFERRED APARTMENT COMMUN-A			87,590.000	1,773,698	20.250	1,773,698	1,257,137	20,699	72,739		436,528		436,528		L	12/18/2017
74144T-10-8	T ROWE PRICE GROUP INC			597.000	62,643	104.930	62,643	40,721		1,021		21,922		21,922		L	04/03/2017
741503-40-3	PRICELINE.COM INC			123.000	213,742	1,737.740	213,742	219,358				(5,616)		(5,616)		L	06/22/2017
74251V-10-2	PRINCIPAL FINL GROUP			808.000	57,012	70.560	57,012	51,744		1,014		5,268		5,268		L	11/22/2017
742718-10-9	PROCTER & GAMBLE CO/THE			27,759.000	2,550,497	91.880	2,550,497	2,249,376		67,701		173,317		173,317		L	12/19/2017
743315-10-3	PROGRESSIVE CORP COMMON			1,416.000	79,749	56.320	79,749	55,635				24,114		24,114		L	04/03/2017
74340W-10-3	PROLOGIS INC			1,320.000	85,153	64.510	85,153	68,970		1,742		16,183		16,183		L	04/03/2017
744320-10-2	PRUDENTIAL FINANCIAL INC			1,064.000	122,339	114.980	122,339	113,263		2,394		9,076		9,076		L	04/03/2017
744573-10-6	PUBLIC SERVICE ENTERPRISE GP			1,309.000	67,414	51.500	67,414	57,949		1,689		9,464		9,464		L	04/03/2017
74460D-10-9	PUBLIC STORAGE REIT			47,185.000	9,861,665	209.000	9,861,665	6,748,051		363,812		(626,171)		(626,171)		L	12/27/2017
747525-10-3	QUALCOMM INC			3,668.000	234,825	64.020	234,825	207,279		6,272		27,547		27,547		L	04/03/2017
74834L-10-0	QUEST DIAGNOSTICS INC			599.000	58,996	98.490	58,996	57,309		309		1,687		1,687		L	11/22/2017
754730-10-9	RAYMOND JAMES FINANCIAL INC.			647.000	57,777	89.300	57,777	57,098				679		679		L	12/15/2017
754907-10-3	RAYONIER INC REITS			30,381.000	960,951	31.630	960,951	756,335		30,381		152,816		152,816		L	04/14/2016
755111-50-7	RAYTHEON COMPANY			721.000	135,440	187.850	135,440	109,433		1,725		26,006		26,006		L	04/03/2017
756109-10-4	REALTY INCOME CORP			987.000	56,279	57.020	56,279	57,638	210	1,280		(1,359)		(1,359)		L	10/23/2017
756577-10-2	RED HAT INC			437.000	52,484	120.100	52,484	37,796				14,688		14,688		L	04/03/2017
75886F-10-7	REGENERON PHARMACEUTICALS			199.000	74,816	375.960	74,816	82,760				(7,944)		(7,944)		L	08/22/2017
7591EP-10-0	REGIONS FINANCIAL CORP			3,246.000	56,091	17.280	56,091	47,359	292	519		8,732		8,732		L	04/03/2017
760759-10-0	REPUBLIC SERVICES			854.000	57,739	67.610	57,739	53,853	295	373		3,886		3,886		L	10/23/2017
761152-10-7	RESMED INC			353.000	29,896	84.690	29,896	26,320		124		3,576		3,576		L	08/22/2017

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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	NAIC Market Indicator (a)	Date Acquired
761565-40-7	REX ENERGY CORP			15,000.000	2,730	0.182	2,730	12,804				(4,068)		(4,068)		L	03/30/2016
773903-10-9	ROCKWELL INTL CORP			306.000	60,083	196.350	60,083	47,528		721		12,555		12,555		L	04/03/2017
774341-10-1	ROCKWELL COLLINS INC			438.000	59,402	135.620	59,402	45,711		359		13,691		13,691		L	08/22/2017
776696-10-6	ROPER INDUSTRIES INC			246.000	63,714	259.000	63,714	50,691		258		13,023		13,023		L	04/03/2017
778296-10-3	ROSS STORES			1,214.000	97,424	80.250	97,424	77,571		480		19,852		19,852		L	10/23/2017
78409V-10-4	S&P GLOBAL INC			579.000	98,083	169.400	98,083	74,899		712		23,183		23,183		L	04/03/2017
78410G-10-4	SBA COMMUNICATIONS CORP			330.000	53,909	163.360	53,909	55,107				(1,198)		(1,198)		L	11/22/2017
78462F-10-3	SPDR TRUST SERIES 1			13,133.000	3,504,672	266.860	3,504,672	2,604,288	17,747	60,878		557,284		557,284		L	10/31/2017
79466L-30-2	SALESFORCE.COM INC			1,711.000	174,916	102.230	174,916	141,935				32,981		32,981		L	08/22/2017
808513-10-5	SCHWAB CHARLES CORP			3,112.000	159,863	51.370	159,863	126,285		747		33,578		33,578		L	04/03/2017
816851-10-9	SEMPRA ENERGY			619.000	66,183	106.920	66,183	68,010	509	1,018		(1,826)		(1,826)		L	04/03/2017
824348-10-6	SHERWIN-WILLIAMS CO			196.000	80,368	410.040	80,368	60,490		500		19,878		19,878		L	04/03/2017
82836G-10-2	SILVERBOW RESOURCES INC			11,123.000	330,576	29.720	330,576	212,229				118,346		118,346		L	05/05/2017
828806-10-9	SIMON PROPERTY GROUP SIMON PROPERTY GROUP INC			805.000	138,251	171.740	138,251	139,840		4,347		(1,590)		(1,590)		L	05/10/2017
83088M-10-2	SKYWORKS SOLUTIONS INC			463.000	43,962	94.950	43,962	45,525		412		(1,564)		(1,564)		L	06/22/2017
832696-40-5	JM SMUCKER CO			374.000	46,466	124.240	46,466	43,402		537		3,064		3,064		L	10/23/2017
842587-10-7	SOUTHERN CO			2,438.000	117,243	48.090	117,243	121,827		4,242		(4,583)		(4,583)		L	04/03/2017
844741-10-8	SOUTHWEST AIR			1,245.000	81,485	65.450	81,485	67,242	156	311		14,243		14,243		L	04/03/2017
854502-10-1	STANLEY BLACK & DECKER			371.000	62,955	169.690	62,955	49,124		683		13,831		13,831		L	04/03/2017
855244-10-9	STARBUCKS CORP			44,969.000	2,582,570	57.430	2,582,570	2,490,701		15,283		91,869		91,869		L	10/13/2017
857477-10-3	STATE STREET CORP			928.000	90,582	97.610	90,582	74,293	390	717		16,290		16,290		L	09/22/2017
863667-10-1	STRYKER CORP			799.000	123,717	154.840	123,717	105,770	376	663		17,948		17,948		L	09/22/2017
866674-10-4	SUN COMMUNITIES INC			38,465.000	3,568,783	92.780	3,568,783	2,543,841	25,772	102,317		621,979		621,979		L	03/24/2016
867914-10-3	SUNTRUST BANK			1,281.000	82,740	64.590	82,740	71,057		1,358		11,683		11,683		L	04/03/2017
871503-10-8	SYMANTEC CORP			1,970.000	55,278	28.060	55,278	58,666		356		(3,388)		(3,388)		L	11/22/2017
871607-10-7	SYNOPSYSINC.			650.000	55,406	85.240	55,406	51,097				4,309		4,309		L	10/23/2017
87165B-10-3	SYNCHRONY FINANCIAL			2,128.000	82,162	38.610	82,162	68,742		847		13,420		13,420		L	05/10/2017
871829-10-7	SYSCO CORPORATION			1,206.000	73,240	60.730	73,240	62,350		1,194		10,890		10,890		L	04/03/2017
872540-10-9	TJX COMPANIES INC			53,904.000	4,121,500	76.460	4,121,500	3,233,842		52,884		72,995		72,995		L	12/28/2017
876030-10-7	TAPESTRY INC			1,359.000	60,109	44.230	60,109	54,657	459			5,452		5,452		L	10/31/2017
87612E-10-6	TARGET CORP			1,513.000	98,723	65.250	98,723	81,763		2,784		16,961		16,961		L	04/03/2017
882508-10-4	TEXAS INSTRUMENTS INC			2,383.000	248,881	104.440	248,881	191,435		3,827		57,445		57,445		L	06/22/2017
883203-10-1	TEXTRON INC			1,020.000	57,722	56.590	57,722	50,059	20	28		7,663		7,663		L	10/23/2017
883556-10-2	THERMO FISHER SCIENTIFIC			999.000	189,690	189.880	189,690	156,493	150	287		33,197		33,197		L	08/22/2017
88579Y-10-1	3M			1,477.000	347,641	235.370	347,641	282,677		5,135		64,964		64,964		L	08/22/2017
887317-30-3	TIME WARNER INC			1,986.000	181,659	91.470	181,659	193,481		2,222		(11,822)		(11,822)		L	11/22/2017
891027-10-4	TORCHMARK CORP			636.000	57,692	90.710	57,692	56,998				693		693		L	12/15/2017
893641-10-0	TRANSDIGM GROUP INC			124.000	34,053	274.620	34,053	27,127		2,728		6,925		6,925		L	04/03/2017
89417E-10-9	TRAVELERS COS INC THE			685.000	92,913	135.640	92,913	82,467		1,480		10,446		10,446		L	04/03/2017
90130A-10-1	TWENTY FIRST CENTURY FOX-B			1,735.000	59,910	34.530	59,910	60,725				(815)		(815)		L	12/15/2017
90130A-20-0	TWENTY FIRST CENTURY FOX-B			2,207.000	75,303	34.120	75,303	57,426				17,877		17,877		L	10/23/2017
902494-10-3	TYSON			718.000	58,208	81.070	58,208	44,509		539		13,699		13,699		L	04/03/2017
902653-10-4	UDR INC REIT			172,832.000	6,657,489	38.520	6,657,489	4,645,934		209,937		348,372		348,372		L	12/15/2017
902973-30-4	US BANCORP			3,643.000	195,192	53.580	195,192	187,833	1,093	2,113		7,359		7,359		L	04/03/2017
90384S-30-3	ULTA BEAUTY INC			181.000	40,482	223.660	40,482	48,469				(7,987)		(7,987)		L	11/22/2017
907818-10-8	UNION PACIFIC CORP			35,658.000	4,781,738	134.100	4,781,738	3,272,083		85,112		1,071,099		1,071,099		L	07/17/2017
910047-10-9	UNITED CONTINENTAL HLDGS			928.000	62,547	67.400	62,547	63,645				(1,098)		(1,098)		L	11/22/2017
911312-10-6	UNITED PARCEL SERVICE - CL B			38,423.000	4,578,100	119.150	4,578,100	3,391,025		116,561		175,222		175,222		L	12/20/2017
911363-10-9	UNITED RENTALS			232.000	39,883	171.910	39,883	30,698				9,185		9,185		L	09/22/2017
913017-10-9	UNITED TECHNOLOGIES CORP			23,857.000	3,043,437	127.570	3,043,437	2,251,365		63,657		423,895		423,895		L	04/03/2017
91324P-10-2	UNITEDHEALTH GROUP INC			20,267.000	4,468,063	220.460	4,468,063	1,621,199		54,165		1,153,177		1,153,177		L	12/20/2017
91529Y-10-6	UNUMPROVIDENT CORP			1,048.000	57,525	54.890	57,525	51,508		493		6,016		6,016		L	10/23/2017
918204-10-8	V F CORP			34,636.000	2,563,064	74.000	2,563,064	1,944,193		59,049		730,921		730,921		L	10/23/2017
91913Y-10-0	VALERO ENERGY CORP			1,081.000	99,355	91.910	99,355	71,605		2,270		27,749		27,749		L	04/03/2017

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92276F-10-0	VENTAS INC			893.000	53,589	60.010	53,589	58,143	705	1,384		(4,554)		(4,554)		L	04/03/2017
922908-36-3	VANGUARD S&P 500			1,032,470.000	253,254,566	245.290	253,254,566	198,145,619		4,342,543		39,228,223		39,228,223		L	12/29/2017
92343V-10-4	VERIZON COMMUNICATIONS			10,128.000	536,075	52.930	536,075	496,816		17,461		39,259		39,259		L	06/22/2017
92345Y-10-6	VERISK ANALYTICS INC			592.000	56,832	96.000	56,832	48,109				8,723		8,723		L	10/23/2017
92532F-10-0	VERTEX PHARMACEUTICALS INC			648.000	97,109	149.860	97,109	79,471				17,638		17,638		L	08/22/2017
92553P-20-1	VIACOM INC			1,061.000	32,689	30.810	32,689	45,582	212	424		(12,893)		(12,893)		L	05/10/2017
92826C-83-9	VISA INC			40,112.000	4,573,570	114.020	4,573,570	3,260,232		26,916		1,391,663		1,391,663		L	04/03/2017
929042-10-9	VORNADO REALTY TRUST			736.000	57,540	78.180	57,540	58,163		1,057		(623)		(623)		L	10/23/2017
929160-10-9	VULCAN MATERIALS			451.000	57,895	128.370	57,895	54,150		271		3,745		3,745		L	11/22/2017
92939U-10-6	WEC ENERGY GROUP INC			804.000	53,410	66.430	53,410	48,730		1,254		4,679		4,679		L	04/03/2017
931142-10-3	WAL-MART STORES INC			3,634.000	358,858	98.750	358,858	261,067	1,853	3,707		97,791		97,791		L	04/03/2017
931427-10-8	WALGREENS BOOTS ALLIANCE			34,967.000	2,539,304	72.620	2,539,304	2,827,535		46,304		(312,139)		(312,139)		L	09/22/2017
94106L-10-9	WASTE MANAGEMENT INC			955.000	82,417	86.300	82,417	69,333		1,218		13,084		13,084		L	04/03/2017
941848-10-3	WATERS CORP			291.000	56,218	193.190	56,218	48,348				7,870		7,870		L	10/23/2017
949746-10-1	WELLS FARGO & CO			11,168.000	677,560	60.670	677,560	618,541		12,707		59,026		59,026		L	06/22/2017
95040Q-10-4	WELLTOWER INC			900.000	57,393	63.770	57,393	64,044		2,349		(6,651)		(6,651)		L	04/03/2017
958102-10-5	WESTERN DIGITAL CORP			775.000	61,636	79.530	61,636	64,486	388	711		(2,850)		(2,850)		L	08/22/2017
96145D-10-5	WESTROCK CO			906.000	57,268	63.210	57,268	48,787		916		8,481		8,481		L	10/23/2017
962166-10-4	WEYERHAEUSER CO REITS			200,106.000	7,055,738	35.260	7,055,738	4,847,018		222,499		888,261		888,261		L	10/24/2017
963320-10-6	WHIRLPOOL CORP			238.000	40,136	168.640	40,136	41,081		702		(945)		(945)		L	10/23/2017
969457-10-0	WILLIAMS COMPANIES INC			2,257.000	68,816	30.490	68,816	66,879		1,943		1,937		1,937		L	06/22/2017
98310W-10-8	WYNDHAM WORLDWIDE CORP			508.000	58,862	115.870	58,862	57,211				1,651		1,651		L	12/15/2017
983134-10-7	WYNN RESORTS LTD			211.000	35,572	168.590	35,572	33,486				2,087		2,087		L	11/22/2017
98389B-10-0	XCEL ENERGY INC			1,094.000	52,632	48.110	52,632	48,585	394	788		4,048		4,048		L	04/03/2017
983919-10-1	XILINX INC			756.000	50,970	67.420	50,970	44,772		687		6,198		6,198		L	11/22/2017
988498-10-1	YUM! BRANDS INC			830.000	67,736	81.610	67,736	52,755		747		14,982		14,982		L	04/03/2017
98956P-10-2	ZIMMER BIOMET HOLDINGS, INC			492.000	59,370	120.670	59,370	59,709	118	236		(339)		(339)		L	04/03/2017
98978V-10-3	ZOETIS INC			1,165.000	83,927	72.040	83,927	61,955		367		21,972		21,972		L	04/03/2017
136375-10-2	CANADIAN NAT'L RAILWAY			50,780.000	4,200,764	82.725	4,200,764	2,977,073		48,622		529,294		529,294	150,280	U	12/29/2017
49410M-10-2	KILLAM APARTMENT REAL ESTATE			99,508.000	1,129,338	11.349	1,129,338	884,967	4,104	40,163		183,136		183,136	60,235	U	03/18/2016
143658-30-0	CARNIVAL CORP		D	1,103.000	73,206	66.370	73,206	65,650		1,342		7,556		7,556		L	08/22/2017
806857-10-8	SCHLUMBERGER LTD		C	59,480.000	4,008,357	67.390	4,008,357	4,438,568	26,499	83,010		(623,749)		(623,749)		L	12/21/2017
D4960A-10-3	LEG IMMOBILIEN AG LEG IMMOBILIEN AG		B	9,662.000	1,105,567	114.424	1,105,567	743,075		27,004		236,537		236,537	89,670	U	11/21/2017
G0177J-10-8	ALLERGAN PLC		D	840.000	137,466	163.650	137,466	199,660		1,764		(62,194)		(62,194)		L	04/03/2017
G0408V-10-2	AON PLC		D	631.000	84,554	134.000	84,554	75,161		8,383		9,393		9,393		L	08/22/2017
G1151C-10-1	ACCENTURE PLC		D	30,288.000	4,636,790	153.090	4,636,790	2,404,280		76,478		1,088,283		1,088,283		L	05/09/2017
G1858L-10-7	CAIRN HOMES PLC		B	344,214.000	808,064	2.348	808,064	482,879				252,229		252,229	65,705	U	12/06/2016
G29183-10-3	EATON CORP PLC		D	1,111.000	87,780	79.010	87,780	82,403		2,000		5,377		5,377		L	04/03/2017
G40432-11-7	GRAINGER PLC		B	552,688.000	2,164,443	3.916	2,164,443	1,990,828	24,373	5,802		99,727		99,727	73,888	U	11/21/2017
G42089-11-3	DIAGEO PLC		B	110,899.000	4,088,007	36.862	4,088,007	3,226,964		84,746		867,353		867,353	234,474	U	08/09/2017
G47567-10-5	IHS MARKIT LTD		D	1,245.000	56,212	45.150	56,212	56,892				(681)		(681)		L	10/23/2017
G47791-10-1	INGERSOLL RAND PLC		D	650.000	57,980	89.200	57,980	52,800		845		5,181		5,181		L	04/03/2017
G491BT-10-8	INVESCO LTD		D	1,468.000	53,641	36.540	53,641	47,375		1,064		6,265		6,265		L	10/23/2017
G51502-10-5	JOHNSON CONTROLS INTERNATION		D	2,535.000	96,609	38.110	96,609	104,391	659	1,268		(7,782)		(7,782)		L	04/03/2017
G5960L-10-3	MEDTRONIC PLC		D	46,194.000	3,730,166	80.750	3,730,166	2,510,973	21,249	72,449		354,362		354,362		L	12/18/2017
G6095L-10-9	APTIV PLC		D	743.000	63,029	84.830	63,029	50,686				12,343		12,343		L	12/05/2017
G6518L-10-8	NIELSEN HOLDINGS PLC		D	1,093.000	39,785	36.400	39,785	45,587		854		(5,801)		(5,801)		L	10/23/2017
G7945M-10-7	SEAGATE TECHNOLOGY PLC		D	688.000	28,786	41.840	28,786	31,173	433	867		(2,387)		(2,387)		L	04/03/2017
G7S00T-10-4	PENTAIR PLC		D	770.000	54,377	70.620	54,377	51,008		427		3,369		3,369		L	10/23/2017
G87110-10-5	TECHNIPFMC LTD		D	1,501.000	46,996	31.310	46,996	46,990		195		6		6		L	06/22/2017
G96629-10-3	WILLIS TOWERS WATSON PLC		D	325.000	48,974	150.690	48,974	42,231	172	345		6,744		6,744		L	04/03/2017
G97822-10-3	PERRIGO CO PLC		D	394.000	34,345	87.170	34,345	26,327		189		8,018		8,018		L	04/03/2017
G98294-10-4	XL GROUP LTD		D	0.000		0.000		149								L	04/03/2017
H1467J-10-4	CHUBB LTD		D	33,055.000	4,830,327	146.130	4,830,327	3,365,120	23,256	72,476		403,682		403,682		L	12/29/2017

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	NAIC Market Indicator (a)	Date Acquired
H84989-10-4	TE CONNECTIVITY LTD		D	883.000	83,929	95.050	83,929	65,059		989		18,870		18,870		L	04/03/2017
J11151-10-7	DAITO TRUST CONSTRUCT CO LT		B	4,035.000	822,939	203.950	822,939	629,361		17,538		194,055		194,055	20,702	U	11/14/2016
N53745-10-0	LYONDELLBASELL INDUSTRIES NV		D	1,009.000	111,313	110.320	111,313	89,827		2,882		21,927		21,927		L	05/10/2017
N59465-10-9	MYLAN NV		D	1,488.000	62,957	42.310	62,957	57,581				5,376		5,376		L	11/22/2017
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		D	444.000	52,960	119.280	52,960	44,993	266	417		7,968		7,968		L	11/22/2017
W2R68N-13-4	D CARNEGIE & CO AB		B	32,064.000	478,757	14.931	478,757	380,406				56,706		56,706	37,337	U	06/07/2016
Y09827-10-9	BROADCOM LTD		D	1,017.000	261,267	256.900	261,267	226,027		3,778		35,241		35,241		L	08/22/2017
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)					722,563,490	XXX	722,563,490	559,344,627	575,462	13,766,941		87,606,390		87,606,390	732,291	XXX	XXX
000000-00-0	First Symetra National Life Ins Co of NY			20,000.000	114,671,891	5,733.595	114,671,891	62,000,000				2,082,919		2,082,919		U	10/11/1989
000000-00-0	Symetra National Life Insurance Co			20,000.000	10,885,568	544.278	10,885,568	7,000,000				225,291		225,291		U	04/25/1983
000000-00-0	Symetra Reinsurance Company			20,000.000	10,307,337	515.367	10,307,337	17,000,000				(413,887)		(413,887)		U	12/03/2014
9199999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates					135,864,796	XXX	135,864,796	86,000,000				1,894,323		1,894,323		XXX	XXX
723682-10-0	Pioneer Fund A			6,586.573	189,759	28.810	189,759	227,098		33,999		94		94		L	12/31/2017
724010-10-3	Pioneer Core Equity Fund A			1,300.516	26,765	20.580	26,765	20,290		2,258		3,080		3,080		L	12/31/2017
723750-10-8	Pioneer Mid Cap Value Fund A			1,422.043	35,921	25.260	35,921	34,184		2,808		1,318		1,318		L	12/31/2017
72387W-40-8	Pioneer Mid Cap Growth Fund A			5,546.298	232,889	41.990	232,889	160,332		18,088		35,542		35,542		L	12/31/2017
9299999. Subtotal - Mutual Funds					485,334	XXX	485,334	441,904		57,153		40,034		40,034		XXX	XXX
9799999 - Total Common Stocks					858,913,620	XXX	858,913,620	645,786,531	575,462	13,824,094		89,540,747		89,540,747	732,291	XXX	XXX
9899999 - Total Preferred and Common Stocks					960,048,699	XXX	961,079,172	749,072,594	1,063,673	18,573,631		89,540,747		89,326,481	732,291	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 15 , the total $ value (included in Column 8) of all such issues $ 151,006,275

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
38373M-5H-9	GNMA SERIES 2009-7 CLASS Z 5.905% 12/16/50		06/01/2017	Interest Capitalization		333,397	333,397	
38373Q-J7-7	GNMA REMIC SERIES 2003-56 CLASS DZ 5.500% 06/16/33		12/01/2017	Interest Capitalization		215,465	215,465	
38374E-UE-5	GNMA REMIC SERIES 2003-98 CLASS ZK 6.000% 11/20/33		12/01/2017	Interest Capitalization		80,975	80,975	
38374L-5H-0	GNMA SERIES 2005-60 CLASS WZ 5.500% 09/20/35		12/01/2017	Interest Capitalization		440,943	440,943	
38374M-CH-0	GNMA SERIES 2005-83 CLASS Z 5.000% 10/16/35		12/01/2017	Interest Capitalization		579,922	579,922	
38374M-WL-9	GNMA SERIES 2006-1 CLASS ZA 5.500% 01/20/36		12/01/2017	Interest Capitalization		546,277	546,277	
38377Q-HF-7	GNMA SERIES 2011-18 CLASS ZE 4.000% 11/16/40		12/01/2017	Interest Capitalization		208,422	208,422	
912828-3F-5	US TREASURY N/B 2.250% 11/15/27		12/15/2017	BNP Paribas		692,508	700,000	1,436
912828-3J-7	US TREASURY N/B 2.125% 11/30/24		12/27/2017	Various		21,814,691	22,100,000	28,471
912828-P4-6	US TREASURY N/B 1.625% 02/15/26		12/27/2017	BMO Capital		120,206,506	127,300,000	758,871
912828-TY-6	US TREASURY N/B 1.625% 11/15/22		10/06/2017	Various		5,629,465	5,740,000	42,164
912828-U2-4	US TREASURY N/B 2.000% 11/15/26		02/14/2017	Credit Suisse First Boston		480,588	500,000	2,541
917901-8U-8	FHA POOL 000132 7.430% 12/01/23		01/01/2017	Interest Capitalization		(2,487)	(2,487)	
0599999. Subtotal - Bonds - U.S. Governments						151,226,672	158,742,914	833,483
31393T-S2-3	FNMA REMIC SERIES 2003-109 CLASS PZ 6.000% 11/25/33		02/01/2017	Interest Capitalization		8,797	8,797	
31393X-BJ-5	FNMA REMIC SERIES 2004-12 CLASS WZ 6.000% 03/25/34		12/01/2017	Interest Capitalization		265,909	265,909	
31394K-CT-9	FHLMC REMIC SERIES 2690 CLASS TZ 4.500% 10/15/33		12/01/2017	Interest Capitalization		829,904	829,904	
31394K-D3-5	FHLMC REMIC SERIES 2690 CLASS VZ 5.000% 10/15/33		03/01/2017	Interest Capitalization		113,744	113,744	
31394K-N8-3	FHLMC REMIC SERIES 2686 CLASS KZ 4.500% 10/15/33		12/01/2017	Interest Capitalization		104,219	104,219	
31394R-VE-6	FHLMC REMIC SERIES 2758 CLASS KZ 5.500% 03/15/34		05/01/2017	Interest Capitalization		287,597	287,597	
31394R-Y7-8	FHLMC REMIC SERIES 2761 CLASS QZ 6.000% 03/15/34		12/01/2017	Interest Capitalization		112,449	112,449	
783186-NH-8	RUTGERS NJ ST UNIV 5.665% 05/01/40		05/31/2017	Samco Capital Markets		150,178	125,000	669
3199999. Subtotal - Bonds - U.S. Special Revenues						1,872,797	1,847,619	669
000000-00-0	PARKER-HANNIFIN CORP 1.125% 03/01/25		12/07/2017	Tax Free Exchange		5,419,467	5,895,000	51,965
000000-00-0	ARTHUR J GALLAGHER & CO 4.090% 08/02/27		05/03/2017	Merrill Lynch		7,000,000	7,000,000	
00115A-AF-6	AEP TRANSMISSION CO LLC SERIES WI 4.000% 12/01/46		08/24/2017	Various		12,923,713	12,567,000	134,205
00115A-AF-6	AEP TRANSMISSION CO LLC SERIES WI 4.000% 12/01/46		05/17/2017	Tax Free Exchange		15,615,894	15,926,000	311,442
00130H-BY-0	AES CORP 5.125% 09/01/27		08/14/2017	JP Morgan Securities, Inc.		1,000,000	1,000,000	
001546-AU-4	AK STEEL CORP 7.000% 03/15/27		04/05/2017	Banc of America Securities		812,920	820,000	1,706
001546-AV-2	AK STEEL CORP 6.375% 10/15/25		08/02/2017	JP Morgan Securities, Inc.		845,000	845,000	
00165C-AB-0	AMC ENTERTAINMENT HLDS-CL A 5.875% 11/15/26		07/06/2017	Tax Free Exchange		600,000	600,000	4,994
00165C-AD-6	AMC ENTERTAINMENT HLDS-CL A 6.125% 05/15/27		07/12/2017	Tax Free Exchange		200,000	200,000	3,913
00206R-ET-5	AT&T INC SERIES 144A 7.850% 01/15/22		12/04/2017	Tax Free Exchange		10,710,758	10,700,000	324,314
00206R-EU-2	AT&T INC SERIES 144A 7.000% 10/01/25		12/04/2017	Tax Free Exchange		5,870,669	5,850,000	71,663
00206R-EV-0	AT&T INC SERIES 144A 7.125% 03/15/26		12/01/2017	Tax Free Exchange		28,311,707	28,500,000	428,688
00206R-FN-7	AT&T INC SERIES 144A 7.000% 12/01/95		12/04/2017	Tax Free Exchange		44,431,964	45,000,000	26,250
00213M-AG-9	APX GROUP INC 8.875% 12/01/22		10/26/2017	Bank of America, N.A.		1,589,438	1,470,000	53,997
002824-BM-1	ABBOTT LABORATORIES 3.875% 09/15/25		03/06/2017	Tax Free Exchange		36,193,907	36,050,000	27,163
00912X-AT-1	AIR LEASE CORP 3.000% 09/15/23		11/06/2017	Barclays Capital, Inc.		26,095,782	26,047,000	171,112
00912X-AV-6	AIR LEASE CORP 3.625% 04/01/27		03/01/2017	JP Morgan Securities, Inc.		7,823,913	7,964,000	
00912X-AW-4	AIR LEASE CORP 2.625% 07/01/22		09/19/2017	Morgan Stanley & Co., Inc.		4,764,594	4,782,000	34,520
00912X-AX-2	AIR LEASE CORP 2.750% 01/15/23		11/13/2017	Banc of America Securities		6,933,220	7,000,000	
013093-AD-1	ALBERTSONS COS LLC SAFEW SERIES WI 5.750% 03/15/25		08/08/2017	Tax Free Exchange		1,200,000	1,200,000	27,408
01879N-AA-3	ALLIANCE RES OP FINANCE SERIES 144A 7.500% 05/01/25		12/14/2017	Various		760,081	730,000	8,445
02005N-BF-6	ALLY FINANCIAL INC 5.750% 11/20/25		09/12/2017	Various		657,429	611,000	9,689
02155F-AC-9	ALTICE US FINANCE I CORP SERIES 144A 5.500% 05/15/26		11/16/2017	Barclays Capital, Inc.		1,022,500	1,000,000	764
023135-AX-4	AMAZON.COM INC SERIES 144A 2.800% 08/22/24		08/15/2017	JP Morgan Securities, Inc.		6,981,870	7,000,000	
023135-BA-3	AMAZON.COM INC SERIES 144A 3.150% 08/22/27		08/15/2017	JP Morgan Securities, Inc.		16,964,579	16,995,000	
023135-BD-7	AMAZON.COM INC SERIES 144A 3.875% 08/22/37		08/22/2017	JP Morgan Securities, Inc.		16,891,929	16,792,000	2,712
023135-BN-5	AMAZON.COM INC 5.200% 12/03/25		12/20/2017	Tax Free Exchange		29,073,412	25,307,000	62,143
023761-AA-7	AMER AIRLINE 17 1 AA PTT SERIES AA 3.650% 02/15/29		03/02/2017	Various		18,058,575	17,980,000	49,166
023765-AA-8	AMERICAN AIRLINE SERIES 2016-2 CLASS AA 3.200% 06/15/28		11/06/2017	Barclays Capital, Inc.		8,585,297	8,525,364	108,367
02376A-AA-7	AMERICAN AIRLINE SERIES 2017-2 CLASS AA 3.350% 04/15/31		07/31/2017	Goldman Sachs & Co.		8,000,000	8,000,000	
02376U-AA-3	AMERICAN AIRLINES INC SERIES AA ETC 3.575% 01/15/28		02/03/2017	Barclays Capital, Inc.		4,999,287	4,990,155	11,398
02406P-AP-5	AMERICAN AXLE & MFG SERIES 144A 6.250% 04/01/25		03/09/2017	JP Morgan Securities, Inc.		1,500,000	1,500,000	
0258M0-EG-0	AMERICAN EXPRESS CREDIT SERIES MTN 2.700% 03/03/22		02/28/2017	Banc of America Securities		26,932,806	26,993,000	
026375-AQ-8	AMERICAN GREETINGS CO SERIES 144A 7.875% 02/15/25		03/14/2017	Various		1,681,447	1,625,000	6,028
03027X-AB-6	AMERICAN TOWER CORP 3.500% 01/31/23		05/16/2017	Various		18,522,662	18,073,000	187,149
03040W-AL-9	AMERICAN WATER CAP CORP 3.400% 03/01/25		11/06/2017	Various		10,998,599	10,613,000	61,509
03040W-AQ-8	AMERICAN WATER CAPITAL C 2.950% 09/01/27		08/07/2017	JP Morgan Securities, Inc.		10,949,856	10,986,000	
03040W-AR-6	AMERICAN WATER CAPITAL C 3.750% 09/01/47		08/07/2017	JP Morgan Securities, Inc.		10,999,129	11,033,000	
030981-AL-8	AMERIGAS PART/FIN CORP 5.750% 05/20/27		02/06/2017	JP Morgan Securities, Inc.		795,000	795,000	
035242-AM-8	ANHEUSER BUSCH INBEV FINANCE 4.700% 02/01/36		12/13/2017	Banc of America Securities		2,739,826	2,448,000	42,826
03524B-AE-6	ANHEUSER-BUSCH INBEV FIN 3.700% 02/01/24		12/19/2017	Morgan Stanley & Co., Inc.		4,233,298	4,055,000	58,347

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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
037833-BG-4	APPLE INC 3.200% 05/13/25		02/01/2017	Symetra Financial Corporation		10,069,287	10,040,000	69,611
037833-CH-1	APPLE INC 4.250% 02/09/47		02/02/2017	Goldman Sachs & Co.		1,995,960	2,000,000	
038222-AJ-4	APPLIED MATERIALS 3.900% 10/01/25		10/30/2017	Various		9,847,930	9,186,000	103,553
038222-AL-9	APPLIED MATERIALS 3.300% 04/01/27		11/28/2017	Various		64,433,960	63,512,000	377,478
038522-AP-3	ARAMARK SERVICES INC SERIES 144A 5.000% 04/01/25		03/09/2017	Goldman Sachs & Co.		2,605,000	2,605,000	
04317#-AV-0	ARTHUR J GALLAGHER & CO 4.090% 06/27/27		05/03/2017	Various		7,000,000	7,000,000	
045054-AD-5	ASHTEAD CAPITAL INC SERIES 144A 4.125% 08/15/25		08/02/2017	JP Morgan Securities, Inc.		615,000	615,000	
045054-AF-0	ASHTEAD CAPITAL INC SERIES 144A 4.375% 08/15/27		08/02/2017	JP Morgan Securities, Inc.		615,000	615,000	
05352A-AA-8	AVANTOR INC SERIES 144A 6.000% 10/01/24		09/22/2017	Goldman Sachs & Co.		1,790,000	1,790,000	
05369A-AA-9	AVIATION CAPITAL GROUP SERIES 144A 3.500% 11/01/27		12/01/2017	Various		29,624,500	30,123,000	41,993
05377R-BX-1	AVIS BUDGET RENTAL CAR FUNDING SERIES 2015-1A CLASS A 144A 2.500% 07/20/21		11/15/2017	Credit Suisse First Boston		2,001,250	2,000,000	3,750
05377R-CQ-5	AVIS BUDGET RENTAL CAR FUNDING SERIES 2017-1A CLASS A 144A 3.070% 09/20/23		03/08/2017	Banc of America Securities		19,996,804	20,000,000	
06406G-AA-9	BANK OF NY MELLON CORP 3.000% 10/30/28		01/24/2017	JP Morgan Securities, Inc.		4,764,250	5,000,000	36,250
06406R-AB-3	BANK OF NY MELLON CORP SERIES MTN 3.442% 02/07/28		02/07/2017	Various		25,504,367	25,417,000	4,135
06406R-AC-1	BANK OF NY MELLON CORP SERIES MTN 2.661% 05/16/23		05/09/2017	Goldman Sachs & Co.		12,000,000	12,000,000	
073685-AD-1	BEACON ESCROW CORP SERIES 144A 4.875% 11/01/25		10/12/2017	Various		930,000	930,000	
08949L-AA-8	BIG RIVER STEEL BRS FIN SERIES 144A 7.250% 09/01/25		08/15/2017	Goldman Sachs & Co.		2,000,000	2,000,000	
097023-BJ-3	BOEING CO 2.500% 03/01/25		11/09/2017	Citigroup Global Markets		9,394,656	9,600,000	48,000
100743-AJ-2	BOSTON GAS SERIES 144A 4.487% 02/15/42		02/23/2017	Banc of America Securities		2,436,719	2,320,000	3,759
100743-AK-9	BOSTON GAS SERIES 144A 3.150% 08/01/27		07/31/2017	Goldman Sachs & Co.		7,990,482	7,998,000	
103304-BM-2	BOYD GAMING CORP SERIES WI 6.375% 04/01/26		02/10/2017	Tax Free Exchange		741,648	715,000	16,333
10524P-AB-6	BRAND ENERGY & INFRASTRU SERIES 144A 8.500% 07/15/25		10/26/2017	Various		1,432,369	1,375,000	23,565
11271R-AA-7	BROOKFIELD FINANCE LLC 4.000% 04/01/24		04/18/2017	Various		38,310,250	38,076,000	55,058
124857-AM-5	CBS CORP 3.700% 08/15/24		05/05/2017	Wells Fargo Brokerage Svcs.		4,497,489	4,409,000	38,518
124857-AQ-6	CBS CORP 4.000% 01/15/26		06/20/2017	Suncoast Capital Group Ltd.		6,167,814	5,927,000	104,052
124857-AS-2	CBS CORP 2.500% 02/15/23		09/18/2017	Citigroup Global Markets		9,016,397	9,106,000	48,692
124857-AT-0	CBS CORP 3.375% 02/15/28		08/21/2017	Goldman Sachs & Co.		8,045,184	8,200,000	39,206
124857-AU-7	CBS CORP SERIES 144A 2.900% 06/01/23		11/13/2017	Mizuho Securities		5,938,818	5,991,000	
1248EP-BT-9	CCO HLDGS LLC/CAP CORP SERIES 144A 5.125% 05/01/27		03/30/2017	Various		3,127,500	3,120,000	15,802
1248EP-BX-0	CCO HLDGS LLC CAP CORP SERIES 144A 5.000% 02/01/28		08/03/2017	Banc of America Securities		2,000,000	2,000,000	
12508G-AV-8	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017-C1 CLASS XA 1.022% 11/15/50		11/21/2017	UBS Securities, Inc.		5,799,261		65,843
12543D-AY-6	CHS/COMMUNITY HEALTH SYSTEMS 6.250% 03/31/23		08/02/2017	Various		1,929,669	1,915,000	11,738
12595E-AE-5	COMM MORTGAGE TRUST SERIES 2017-COR2 CLASS XA 1.185% 09/10/50		09/22/2017	Deutsche Bank Securities, Inc.		7,794,280		75,821
12636Y-AA-0	CRH AMERICA FINANCE INC SERIES 144A 3.400% 05/09/27		10/03/2017	Various		32,790,914	32,641,000	153,425
12636Y-AB-8	CRH AMERICA FINANCE INC SERIES 144A 4.400% 05/09/47		09/07/2017	Various		6,674,100	6,343,000	56,088
126408-GY-3	CSX CORP 4.100% 03/15/44		02/15/2017	Barclays Capital, Inc.		1,205,518	1,259,000	22,368
12652A-AA-1	CRC ESCROW ISSUER LLC SERIES 144A 5.250% 10/15/25		09/29/2017	JP Morgan Securities, Inc.		500,000	500,000	
128195-AN-4	CALATLANTIC GROUP INC 5.250% 06/01/26		03/30/2017	Mizuho Securities		265,950	270,000	4,843
128195-AP-9	CALATLANTIC GROUP INC 5.000% 06/15/27		07/13/2017	Various		1,337,730	1,335,000	4,225
13123X-AT-9	CALLON PETROLEUM CO 6.125% 10/01/24		05/25/2017	Tax Free Exchange		330,000	330,000	3,032
131347-CK-0	CALPINE CORP SERIES 144A 5.250% 06/01/26		12/04/2017	Morgan Stanley & Co., Inc.		500,000	500,000	1,021
14040H-BD-6	CAPITAL ONE FINANCIAL CORP 3.500% 06/15/23		02/24/2017	Goldman Sachs & Co.		22,569,103	22,085,000	163,184
14041N-ER-8	CAPITAL ONE MULTI-ASSET EXECUT SERIES 2014-A3 CLASS A3 1.857% 01/18/22		01/04/2017	Goldman Sachs & Co.		12,036,563	12,000,000	9,032
14456#-AA-4	CARRIX INC 4.960% 07/19/27		06/02/2017	Banc of America Securities		25,000,000	25,000,000	
14879E-AD-0	CATALENT PHARMA SOLUTION SERIES 144A 4.875% 01/15/26		10/13/2017	Morgan Stanley & Co., Inc.		795,000	795,000	
14987K-AA-1	CD&R WATERWORKS MERGER SERIES 144A 6.125% 08/15/25		07/19/2017	Banc of America Securities		150,000	150,000	
150190-AA-4	CEDAR FAIR CAN MAGNUM MI SERIES 144A 5.375% 04/15/27		04/10/2017	JP Morgan Securities, Inc.		600,000	600,000	
15138A-AA-8	CENTENNIAL RESOURCE PROD SERIES 144A 5.375% 01/15/26		11/15/2017	JP Morgan Securities, Inc.		1,600,000	1,600,000	
15911N-AA-3	CHANGE HEALTH FIN INC SERIES 144A 5.750% 03/01/25		02/03/2017	Goldman Sachs & Co.		2,405,000	2,405,000	
161175-AY-0	CHARTER COMM OPT LLC CAP SERIES WI 4.908% 07/23/25		06/13/2017	Various		27,917,084	26,229,000	166,419
161571-GH-1	CHASE ISSUANCE TRUST SERIES 2013-A9 CLASS A 1.897% 11/16/20		01/17/2017	Citigroup Global Markets		12,041,250	12,000,000	1,188
163851-AD-0	CHEMOURS CO SERIES WI 7.000% 05/15/25		03/02/2017	Goldman Sachs & Co.		803,950	740,000	15,036
163851-AE-8	CHEMOURS CO 5.375% 05/15/27		05/09/2017	Credit Suisse First Boston		366,489	370,000	
16411Q-AA-9	CHENIERE ENERGY PARTNERS SERIES 144A 5.250% 10/01/25		09/12/2017	Credit Suisse First Boston		1,000,000	1,000,000	
16412X-AC-9	CHENIERE CORP CHRISTI HD SERIES WI 5.875% 03/31/25		07/13/2017	Deutsche Bank Securities, Inc.		1,112,800	1,040,000	3,055
16412X-AC-9	CHENIERE CORP CHRISTI HD SERIES WI 5.875% 03/31/25		05/05/2017	Tax Free Exchange		1,500,000	1,500,000	35,740
16412X-AG-0	CHENIERE CORP CHRISTI HD 5.125% 06/30/27		12/22/2017	Tax Free Exchange		1,150,000	1,150,000	34,871
17305E-FY-6	CITIBANK CREDIT CARD ISSUANCE SERIES 2016-A3 CLASS A3 1.893% 12/07/23		01/17/2017	Credit Suisse First Boston		8,031,250	8,000,000	9,006
17320D-AQ-1	CITIGROUP COMMERCIAL MORTGAGE SERIES 2013-GC11 CLASS B 3.732% 04/10/46		08/24/2017	Citibank Mortgages		2,057,891	2,000,000	5,805
17321R-AF-3	CITIGROUP COMMERCIAL MORTGAGE SERIES 2013-GC17 CLASS XA 1.414% 11/10/46		01/01/2017	Morgan Stanley & Co., Inc.		(56,495)		(199)
17326C-BE-3	CITIGROUP COMMERCIAL MORTGAGE SERIES 2017-B1 CLASS XA 0.862% 08/15/50		08/15/2017	Citibank Mortgages		3,992,658		48,795
18683K-AK-7	CLIFFS NATURAL RESOURCES SERIES 144A 5.750% 03/01/25		07/31/2017	Various		992,800	1,030,000	21,761
192108-BB-3	COEUR D'ALENE MINES CORP SERIES WI 5.875% 06/01/24		09/13/2017	Tax Free Exchange		1,000,000	1,000,000	16,809
196500-AA-0	COLORADO INTERSTATE GAS CO LLC SERIES 144A 4.150% 08/15/26		01/12/2017	Royal Bank of Canada		17,142,987	17,327,000	303,608
20030N-BN-0	COMCAST CORP 3.375% 08/15/25		02/01/2017	Symetra Financial Corporation		11,971,020	12,000,000	186,750

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20030N-BP-5	COMCAST CORP 4.400% 08/15/35		01/26/2017	JP Morgan Securities, Inc.		10,583,535	10,250,000	207,961
20030N-BY-6	COMCAST CORP 3.300% 02/01/27		01/26/2017	Wells Fargo Brokerage Svcs.		8,634,550	8,782,000	16,905
20030N-BZ-3	COMCAST CORP 4.000% 08/15/47		08/01/2017	JP Morgan Securities, Inc.		8,000,609	8,016,000	
201723-AL-7	COMMERCIAL METALS CO 5.375% 07/15/27		06/29/2017	Citigroup Global Markets		330,313	330,000	
20338H-AB-9	COMMSCOPE TECH LLC SERIES 144A 5.000% 03/15/27		03/02/2017	Banc of America Securities		1,000,000	1,000,000	
212015-AL-5	CONTINENTAL RESOURCES 4.500% 04/15/23		05/05/2017	Banc of America Securities		288,750	300,000	938
212015-AR-2	CONTINENTAL RESOURCES SERIES 144A 4.375% 01/15/28		12/08/2017	Various		379,550	380,000	20
22282E-AG-7	COVANTA HOLDING CORP 5.875% 07/01/25		03/02/2017	JP Morgan Securities, Inc.		750,000	750,000	
224044-CH-8	COX COMMUNICATIONS INC SERIES 144A 3.150% 08/15/24		10/02/2017	Various		21,102,505	21,161,000	35,720
224044-CJ-4	COX COMMUNICATIONS INC SERIES 144A 3.500% 08/15/27		08/29/2017	Banc of America Securities		5,270,459	5,286,000	12,334
228227-BD-5	CROWN CASTLE INTL CORP 5.250% 01/15/23		04/04/2017	Barclays Capital, Inc.		10,575,020	9,641,000	115,290
22822R-BB-5	CROWN CASTLE TOWERS LLC SERIES 144A 3.222% 05/15/22		07/18/2017	Various		16,835,942	16,541,000	12,624
22822V-AE-1	CROWN CASTLE INTL CORP 4.000% 03/01/27		02/02/2017	Various		11,660,201	11,694,000	2,778
23062P-AE-1	CUMBERLAND FARMS SERIES 144A 6.750% 05/01/25		04/18/2017	Banc of America Securities		1,000,000	1,000,000	
23317*-AC-4	Dulles Discovery IV 3.550% 08/05/33		12/05/2017	Various		682,013	682,013	
23317*-AD-2	Dulles Discovery IV 5.680% 08/05/33		12/05/2017	Various		1,161,538	1,161,538	
233331-AS-6	DTE ENERGY COMPANY C 3.500% 06/01/24		02/01/2017	Symetra Financial Corporation		5,034,445	5,000,000	29,167
23371D-AA-2	DAE FUNDING LLC SERIES 144A 4.500% 08/01/22		07/21/2017	Morgan Stanley & Co., Inc.		685,000	685,000	
23371D-AB-0	DAE FUNDING LLC SERIES 144A 5.000% 08/01/24		07/21/2017	Morgan Stanley & Co., Inc.		695,000	695,000	
23918K-AR-9	DAVITA INC 5.000% 05/01/25		11/07/2017	Banc of America Securities		740,250	750,000	833
25389J-AK-2	DIGITAL REALTY TRUST LP 3.625% 10/01/22		09/13/2017	Banc of America Securities		4,824,135	4,610,000	76,129
25389J-AR-7	DIGITAL REALTY TRUST LP 3.700% 08/15/27		11/09/2017	Various		24,117,595	23,803,000	161,328
25389J-AS-5	DIGITAL REALTY TRUST LP 2.750% 02/01/23		08/02/2017	Banc of America Securities		3,496,551	3,499,000	
25466A-AD-3	DISCOVER BANK 4.200% 08/08/23		02/23/2017	Citigroup Global Markets		15,742,200	15,000,000	35,000
25466A-AE-1	DISCOVER BANK 4.250% 03/13/26		02/28/2017	Citigroup Global Markets		10,403,200	10,000,000	200,694
25683-BT-1	DISCOVER CARD MASTER TRUST SERIES 2016-A2 CLASS A2 2.019% 09/15/21		01/04/2017	Goldman Sachs & Co.		10,060,547	10,000,000	8,638
25468P-CX-2	WALT DISNEY COMPANY/THE SERIES MTN 3.700% 12/01/42		06/13/2017	US Bancorp		1,762,487	1,791,000	2,761
25468P-DF-0	WALT DISNEY COMPANY/THE 3.150% 09/17/25		10/10/2017	Barclays Capital, Inc.		5,130,050	5,000,000	10,938
25468P-DV-5	WALT DISNEY COMPANY/THE SERIES MTN 2.950% 06/15/27		06/20/2017	Deutsche Bank Securities, Inc.		7,009,503	7,006,000	9,760
254709-AM-0	DISCOVER FINANCIAL SERVICES 4.100% 02/09/27		02/06/2017	Banc of America Securities		9,991,100	10,000,000	
25470X-AE-5	DISH DBS CORP 6.750% 06/01/21		10/27/2017	Various		630,285	600,000	16,875
25470X-AW-5	DISH DBS CORP SERIES WI 5.875% 11/15/24		03/08/2017	Various		3,383,799	3,220,000	52,412
256677-AC-9	DOLLAR GENERAL CORP 3.250% 04/15/23		03/31/2017	Morgan Stanley & Co., Inc.		5,008,750	5,000,000	76,736
256677-AD-7	DOLLAR GENERAL CORP 4.150% 11/01/25		11/09/2017	Citigroup Global Markets		7,126,656	6,700,000	9,268
256677-AE-5	DOLLAR GENERAL CORP 3.875% 04/15/27		11/09/2017	Various		49,926,932	48,948,000	110,247
25746U-CE-7	DOMINION ENERGY INC 3.900% 10/01/25		02/15/2017	Wells Fargo Brokerage Svcs.		8,218,931	8,066,000	122,334
26441C-AP-0	DUKE ENERGY CORP 4.800% 12/15/45		03/02/2017	Barclays Capital, Inc.		9,974,864	9,402,000	102,795
26817C-AC-5	DYNCORP INTERNTL INC 11.875% 11/30/20		07/01/2017	Payment In kind		16,635	16,635	
26875P-AK-7	EOG RESOURCES INC 2.625% 03/15/23		09/21/2017	Various		5,490,996	5,565,000	5,881
26875P-AM-3	EOG RESOURCES INC 3.150% 04/01/25		12/12/2017	Morgan Stanley & Co., Inc.		9,227,612	9,259,000	59,142
26875P-AN-1	EOG RESOURCES INC 3.900% 04/01/35		11/30/2017	Morgan Stanley & Co., Inc.		4,194,238	4,129,000	28,180
26875P-AP-6	EOG RESOURCES INC 4.150% 01/15/26		04/27/2017	Various		9,923,962	9,400,000	115,082
26884T-AA-0	ERAC USA FINANCE LLC SERIES 144A 5.250% 10/01/20		02/01/2017	Symetra Financial Corporation		2,170,174	2,000,000	35,000
28470R-AF-9	ELDORADO RESORTS INC 6.000% 04/01/25		07/25/2017	Tax Free Exchange		1,656,653	1,600,000	30,933
29260F-AD-2	ENDEAVOR ENERGY RESOURCE SERIES 144A 5.500% 01/30/26		11/28/2017	Goldman Sachs & Co.		1,000,000	1,000,000	
29273R-BD-0	ENERGY TRANSFER PARTNERS 4.050% 03/15/25		02/22/2017	JP Morgan Securities, Inc.		13,362,657	13,403,000	244,270
29362U-AB-0	ENTEGRIS INC SERIES 144A 4.625% 02/10/26		12/14/2017	Goldman Sachs & Co.		2,495,488	2,470,000	4,703
29379V-BA-0	ENTERPRISE PRODUCTS 4.850% 03/15/44		11/03/2017	Various		18,999,582	17,757,000	230,241
29379V-BC-6	ENTERPRISE PRODUCTS 5.100% 02/15/45		07/25/2017	JP Morgan Securities, Inc.		5,879,191	5,298,000	122,340
29379V-BE-2	ENTERPRISE PRODUCTS 3.750% 02/15/25		10/04/2017	Various		19,880,518	19,121,000	57,493
29379V-BJ-1	ENTERPRISE PRODUCTS 4.900% 05/15/46		01/10/2017	Barclays Capital, Inc.		10,459,400	10,000,000	78,944
29379V-BL-6	ENTERPRISE PRODUCTS 3.950% 02/15/27		09/27/2017	Various		17,511,790	17,006,000	50,600
29444U-AR-7	EQUINIX INC 5.375% 05/15/27		09/11/2017	JP Morgan Securities, Inc.		840,200	815,000	5,550
30161M-AL-7	EXELON GENERATION CO LLC 4.250% 06/15/22		02/16/2017	JP Morgan Securities, Inc.		12,649,414	12,142,000	96,040
30161N-AN-1	EXELON CORPORATION SERIES WI 3.950% 06/15/25		11/17/2017	Barclays Capital, Inc.		10,446,700	10,000,000	171,167
30284@-AP-7	FNBM LLC 4.180% 06/20/22		05/19/2017	JP Morgan Securities, Inc.		30,000,000	30,000,000	
30288*-AC-4	FREEPORT LNG 4.280% 06/30/38		12/01/2017	Goldman Sachs & Co.		30,000,000	30,000,000	
31428X-BC-9	FEDEX CORP 3.200% 02/01/25		02/01/2017	Symetra Financial Corporation		4,986,530	5,000,000	80,000
32055R-A@-6	FIRST INDUSTRIAL LP 4.300% 04/20/27		01/27/2017	Wells Fargo Securities LLC		3,000,000	3,000,000	
33767D-AA-3	FIRSTCASH INC SERIES 144A 5.375% 06/01/24		05/18/2017	Credit Suisse First Boston		1,250,000	1,250,000	
340711-AW-0	FLORIDA GAS TRANSMISSION SERIES 144A 4.350% 07/15/25		11/28/2017	JP Morgan Securities, Inc.		35,462,270	33,036,000	580,049
341081-FH-5	FLORIDA POWER & LIGHT CO 3.800% 12/15/42		12/08/2017	Morgan Stanley & Co., Inc.		5,851,755	5,595,000	104,533
341081-FL-6	FLORIDA POWER & LIGHT CO 4.050% 10/01/44		04/04/2017	Citigroup Global Markets		12,317,489	11,965,000	8,076
34529S-AB-5	FORD CREDIT AUTO LEASE TRUST SERIES 2017-2 CLASS B 144A 2.600% 03/15/29		09/12/2017	Banc of America Securities		11,244,853	11,250,000	
34531F-AB-9	FORD CREDIT AUTO OWNER TRUST F SERIES 2017-1 CLASS B 144A 2.870% 08/15/28		02/22/2017	Banc of America Securities		14,674,816	14,676,000	

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34531F-AC-7	FORD CREDIT AUTO OWNER TRUST F SERIES 2017-1 CLASS C 144A 3.010% 08/15/28		02/22/2017	Banc of America Securities		12,993,070	12,999,000	
34959J-AF-5	FORTIVE CORPORATION SERIES 144A 2.350% 06/15/21		06/20/2017	Tax Free Exchange		43,988,808	43,750,000	14,280
34959J-AG-3	FORTIVE CORPORATION SERIES 144A 3.150% 06/15/26		06/20/2017	Tax Free Exchange		56,572,411	56,025,000	24,511
35640Y-AA-5	FREEDOM MORTGAGE CORP SERIES 144A 8.125% 11/15/24		11/15/2017	Barclays Capital, Inc.		1,646,663	1,620,000	1,783
35671D-BL-8	FREEPORT-MCMORAN INC 4.550% 11/14/24		02/02/2017	Various		1,882,500	2,000,000	20,222
36186C-BY-8	ALLY FINANCIAL INC SERIES * 8.000% 11/01/31		05/23/2017	Goldman Sachs & Co.		95,413	80,000	422
36252H-AF-8	GS MORTGAGE SECURITIES TRUST SERIES 2017-GS5 CLASS XA 0.825% 03/10/50		03/13/2017	Goldman Sachs & Co.		6,882,069		55,827
366651-AB-3	GARTNER GROUP INC SERIES 144A 5.125% 04/01/25		03/16/2017	Goldman Sachs & Co.		1,000,000	1,000,000	
37247D-AM-8	GENWORTH FINANCIAL INC 7.700% 06/15/20		02/13/2017	Various		141,894	145,000	1,026
37247D-AN-6	GENWORTH FINANCIAL INC 7.200% 02/15/21		02/02/2017	Various		400,113	425,000	13,823
37247D-AP-1	GENWORTH FINANCIAL INC 7.625% 09/24/21		03/06/2017	Various		352,851	370,000	10,707
372491-AA-8	GENWORTH HOLDINGS INC 4.900% 08/15/23		02/13/2017	Various		635,238	750,000	10,662
372491-AB-6	GENWORTH HOLDINGS INC 4.800% 02/15/24		02/13/2017	Various		90,725	110,000	2,009
382550-BF-7	GOODYEAR TIRE & RUBBER CO 5.000% 05/31/26		12/06/2017	Various		520,794	507,000	8,083
382550-BG-5	GOODYEAR TIRE & RUBBER CO 4.875% 03/15/27		12/06/2017	Various		1,810,643	1,800,000	13,967
404030-AF-5	H&E EQUIPMENT SERVICES SERIES 144A 5.625% 09/01/25		08/17/2017	Wells Fargo Brokerage Svcs.		1,000,000	1,000,000	
406216-AX-8	HALLMARK CARDS INC 4.410% 05/10/27		02/10/2017	Direct		23,900,000	23,900,000	
428040-CS-6	HERTZ CORP SERIES 144A 5.500% 10/15/24		05/31/2017	Various		799,137	1,000,000	5,605
428102-AA-5	HESS INF PART FIN CORP SERIES 144A 5.625% 02/15/26		11/17/2017	JP Morgan Securities, Inc.		1,500,000	1,500,000	
432833-AB-7	HILTON DOMESTIC OPER CO INC SERIES WI 4.250% 09/01/24		08/11/2017	Tax Free Exchange		963,684	960,000	18,133
432891-AH-2	HILTON WORLDWIDE FINANCE LLC / 4.625% 04/01/25		08/11/2017	Tax Free Exchange		1,520,000	1,520,000	28,315
432891-AK-5	HILTON WORLDWIDE FINANCE LLC / SERIES WI 4.875% 04/01/27		08/11/2017	Tax Free Exchange		935,000	935,000	18,359
436440-AK-7	HOLOGIC INC SERIES 144A 4.375% 10/15/25		10/04/2017	Goldman Sachs & Co.		565,000	565,000	
444454-AD-4	HUGHES SATELLITE SYSTEM SERIES WI 5.250% 08/01/26		05/11/2017	Tax Free Exchange		1,000,000	1,000,000	14,583
444454-AF-9	HUGHES SATELLITE SYSTEM SERIES WI 6.625% 08/01/26		05/11/2017	Tax Free Exchange		1,000,000	1,000,000	18,403
454889-AR-7	INDIANA MICHIGAN PWR CO SERIES L 3.750% 07/01/47		06/26/2017	Citigroup Global Markets		7,295,865	7,347,000	
458140-AS-9	INTEL CORP 3.700% 07/29/25		12/06/2017	Various		45,554,037	43,005,000	478,098
458140-BD-1	INTEL CORP 2.875% 05/11/24		05/08/2017	Morgan Stanley & Co., Inc.		11,993,001	11,996,000	
46284V-AC-5	IRON MOUNTAIN INC SERIES 144A 4.875% 09/15/27		09/06/2017	JP Morgan Securities, Inc.		500,000	500,000	
466253-AA-9	J2 CLOUD LLC GLOBAL INC SERIES 144A 6.000% 07/15/25		06/22/2017	Citigroup Global Markets		1,000,000	1,000,000	
469815-AH-7	JACOBS ENTERTAINMENT INC SERIES 144A 7.875% 02/01/24		04/11/2017	Credit Suisse First Boston		1,668,475	1,620,000	12,494
475795-AC-4	JELD-WEN INC SERIES 144A 4.625% 12/15/25		12/07/2017	Wells Fargo Brokerage Svcs.		95,000	95,000	
475795-AD-2	JELD-WEN INC SERIES 144A 4.875% 12/15/27		12/07/2017	Wells Fargo Brokerage Svcs.		150,000	150,000	
47987L-AA-9	JONAH NRG LLC FINANCE SERIES 144A 7.250% 10/15/25		09/28/2017	JP Morgan Securities, Inc.		600,000	600,000	
489399-AG-0	KENNEDY WILSON INC 5.875% 04/01/24		07/20/2017	Cantor Fitzgerald & Company		1,605,538	1,555,000	28,929
49338C-AB-9	KEYSPAN GAS EAST CORP SERIES 144A 2.742% 08/15/26		06/20/2017	Various		10,572,004	10,884,000	83,309
494550-BM-7	KINDER MORGAN ENERGY 3.450% 02/15/23		02/16/2017	Citigroup Global Markets		9,997,162	10,065,000	6,752
50076Q-AE-6	KRAFT HEINZ FOODS CO 5.000% 06/04/42		02/01/2017	Jefferies & Co., Inc.		5,103,200	5,000,000	43,056
50076Q-AZ-9	KRAFT HEINZ FOODS CO 3.500% 06/06/22		02/28/2017	US Bancorp		11,035,050	10,770,000	91,096
50077L-AD-8	KRAFT HEINZ FOODS CO SERIES WI 3.000% 06/01/26		09/26/2017	Various		10,432,659	10,970,000	81,541
516806-AD-8	LAREDO PETROLEUM INC SERIES WI 5.625% 01/15/22		07/18/2017	Various		641,888	650,000	9,198
526057-BY-9	LENNAR CORP 4.125% 01/15/22		01/05/2017	JP Morgan Securities, Inc.		915,000	915,000	
526057-CB-8	LENNAR CORP SERIES 144A 4.750% 11/29/27		11/14/2017	Citigroup Global Markets		1,380,000	1,380,000	
531359-AC-1	LIBERTY TIRE RECYCLING Series 144A 9.500% 06/30/23		12/29/2017	Taxable Exchange		179,367	105,656	
53219L-AQ-2	LIFEPOINT HEALTH INC SERIES WI 5.375% 05/01/24		06/08/2017	Tax Free Exchange		1,180,096	1,167,000	6,447
53679*-AA-7	PWC CTL 5.328% 05/10/31		02/07/2017	Citigroup Global Markets		5,432,895	5,268,007	21,051
536797-AC-7	LITHIA MOTORS INC SERIES 144A 5.250% 08/01/25		12/14/2017	Various		1,574,040	1,520,000	21,401
55305B-AQ-4	M/I HOMES INC SERIES WI 5.625% 08/01/25		10/17/2017	Tax Free Exchange		1,131,966	1,130,000	13,066
571903-AK-9	MARRIOTT INTERNATIONAL 3.250% 09/15/22		02/01/2017	Symetra Financial Corporation		3,023,499	3,000,000	36,833
573284-AT-3	MARTIN MARIETTA MATERIAL 3.500% 12/15/27		12/06/2017	JP Morgan Securities, Inc.		8,970,518	8,993,000	
574754-AM-9	MASHANTUCKET WSTRN PQT TRIBE 6.500% 07/01/36		09/30/2017	Payment In kind		173,556	173,556	
585055-AZ-9	MEDTRONIC INC 2.750% 04/01/23		02/01/2017	Symetra Financial Corporation		4,987,985	5,000,000	45,833
59001A-BA-9	MERITAGE HOMES CORP SERIES WI 5.125% 06/06/27		09/21/2017	Tax Free Exchange		1,319,946	1,315,000	19,657
59111R-AA-0	METAL CAYMAN SERIES 2017-1 CLASS A 144A 4.581% 10/15/42		10/30/2017	Goldman Sachs & Co.		34,476,180	34,476,204	
59111R-AB-8	METAL CAYMAN SERIES 2017-1 CLASS B 144A 6.500% 10/15/42		10/30/2017	Goldman Sachs & Co.		9,698,523	9,850,344	
594918-BZ-6	MICROSOFT CORP 4.100% 02/06/37		11/14/2017	Suncoast Capital Group Ltd.		7,829,481	7,240,000	82,456
594918-CA-0	MICROSOFT CORP SERIES 30Y 4.250% 02/06/47		01/30/2017	Barclays Capital, Inc.		7,672,306	7,693,000	
595620-AR-6	MIDAMERICAN ENERGY 3.950% 08/01/47		01/23/2017	Barclays Capital, Inc.		7,032,071	7,042,000	
617446-8C-6	MORGAN STANLEY SERIES GMTN 4.000% 07/23/25		01/18/2017	Morgan Stanley & Co., Inc.		10,194,400	10,000,000	
61744Y-AH-1	MORGAN STANLEY 2.750% 05/19/22		05/16/2017	Morgan Stanley & Co., Inc.		19,958,200	20,000,000	
61746B-DQ-6	MORGAN STANLEY SERIES F 3.875% 04/29/24		02/22/2017	JP Morgan Securities, Inc.		6,323,319	6,137,000	77,948
61746B-EF-9	MORGAN STANLEY SERIES 10YR 3.625% 01/20/27		02/13/2017	Morgan Stanley & Co., Inc.		22,275,250	22,500,000	6,545
61766E-BF-1	MORGAN STANLEY BAML TRUST SERIES 2016-C29 CLASS XA 1.645% 05/15/49		01/01/2017	Morgan Stanley & Co., Inc.		(67,830)		(4,102)
61766N-BC-8	MORGAN STANLEY BAML TRUST SERIES 2016-C30 CLASS XA 1.460% 09/15/49		01/01/2017	Various		(41,015)		(1,784)
62539B-AA-3	MULTI COLOR CORP SERIES 144A 4.875% 11/01/25		09/20/2017	Banc of America Securities		425,000	425,000	

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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
62912X-AF-1	NGPL PIPECO LLC SERIES 144A 4.875% 08/15/27		07/25/2017	Royal Bank of Canada		445,000	445,000	
62913T-AJ-1	NGL ENRGY PART LP/FIN CO SERIES WI 7.500% 11/01/23		08/11/2017	Tax Free Exchange		1,500,000	1,500,000	31,250
62913T-AM-4	NGL ENRGY PART LP/FIN CO 6.125% 03/01/25		08/08/2017	Tax Free Exchange		500,000	500,000	14,122
629377-CC-4	NRG ENERGY INC SERIES WI 6.625% 01/15/27		04/18/2017	Tax Free Exchange		1,000,000	1,000,000	17,115
629377-CD-2	NRG ENERGY INC SERIES 144A 5.750% 01/15/28		11/30/2017	Citigroup Global Markets		500,000	500,000	
62946A-AD-6	NP SPE II LLC SERIES 2017-1A CLASS A2 144A 4.219% 10/21/47		12/01/2017	Various		18,068,770	18,000,000	8,790
62946A-AE-4	NP SPE II LLC SERIES 2017-A1 CLASS B1 144A 5.607% 10/21/47		11/10/2017	Credit Suisse First Boston		9,864,507	10,000,000	
637417-AF-3	NATIONAL RETAIL PROP INC 3.300% 04/15/23		04/05/2017	Suncoast Capital Group Ltd.		11,530,042	11,468,000	180,812
637417-AH-9	NATIONAL RETAIL PROP INC 4.000% 11/15/25		09/26/2017	Various		14,431,466	14,102,000	181,627
637417-AJ-5	NATIONAL RETAIL PROP INC 3.600% 12/15/26		01/24/2017	Wells Fargo Brokerage Svcs.		5,419,645	5,500,000	24,750
637417-AK-2	NATIONAL RETAIL PROP INC 3.500% 10/15/27		09/12/2017	Citigroup Global Markets		3,943,320	4,000,000	
637432-NL-5	NATIONAL RURAL UTIL COOP 2.950% 02/07/24		05/18/2017	Various		17,549,334	17,360,000	132,763
637432-NM-3	NATL RURAL UTIL CO-OP 2.400% 04/25/22		04/18/2017	Mizuho Securities		11,995,640	11,999,000	
637432-NN-1	NATL RURAL UTIL CO-OP 3.050% 04/25/27		09/28/2017	Deutsche Bank Securities, Inc.		6,768,563	6,750,000	89,784
63938C-AF-5	NAVIENT CORP 6.500% 06/15/22		07/13/2017	Various		4,026,132	4,000,000	10,602
64110L-AN-6	NETFLIX INC 4.375% 11/15/26		11/03/2017	Tax Free Exchange		2,280,000	2,280,000	46,550
644188-BF-0	NEW ENGLAND POWER CO SERIES 144A 3.800% 12/05/47		11/30/2017	Banc of America Securities		4,752,749	4,785,000	
645370-AB-3	NEW HOME CO INC THE SERIES WI 7.250% 04/01/22		09/08/2017	Tax Free Exchange		1,292,338	1,300,000	44,769
651229-AQ-9	NEWELL BRANDS INC 4.000% 12/01/24		02/02/2017	Banc of America Securities		7,996,407	7,818,000	57,332
651229-AV-8	NEWELL BRANDS INC 3.850% 04/01/23		03/27/2017	Goldman Sachs & Co.		28,127,824	27,209,000	474,877
651229-AW-6	NEWELL BRANDS INC 4.200% 04/01/26		01/31/2017	Credit Suisse First Boston		5,189,050	5,000,000	71,167
65342Q-AB-8	NEXTERA ENERGY PARTNERS SERIES 144A 4.500% 09/15/27		09/18/2017	Barclays Capital, Inc.		320,000	320,000	
65342Q-AC-6	NEXTERA ENERGY PARTNERS SERIES 144A 4.250% 09/15/24		09/18/2017	Banc of America Securities		295,000	295,000	
65364U-AH-9	NIAGARA MOHAWK POWER SERIES 144A 4.278% 10/01/34		07/28/2017	Raymond James & Associates		3,728,464	3,499,000	50,312
665772-CQ-0	NORTHERN STATES PWR MINN 3.600% 09/15/47		09/06/2017	Barclays Capital, Inc.		7,999,442	8,080,000	
666807-BP-6	NORTHROP GRUMMAN CORP 4.030% 10/15/47		11/21/2017	Various		9,154,429	8,992,000	20,411
67021C-AM-9	NSTAR ELECTRIC CO 3.200% 05/15/27		11/08/2017	Various		17,410,409	17,150,000	235,520
67059T-AE-5	NUSTAR LOGISTICS LP 5.625% 04/28/27		04/20/2017	Mizuho Securities		1,000,000	1,000,000	
674599-CH-6	OCCIDENTAL PETROLEUM CO 3.400% 04/15/26		01/18/2017	Barclays Capital, Inc.		10,044,500	10,000,000	92,556
680665-AJ-5	OLIN CORP 5.125% 09/15/27		03/14/2017	Various		439,819	440,000	154
68163P-AA-2	WEST CORP SERIES 144A 8.500% 10/15/25		10/03/2017	Royal Bank of Canada		985,790	1,000,000	
68389X-BC-8	ORACLE CORP 2.950% 05/15/25		11/06/2017	US Bancorp		5,056,300	5,000,000	70,882
68389X-BM-6	ORACLE CORP 2.650% 07/15/26		09/27/2017	Wells Fargo Brokerage Svcs.		4,880,650	5,000,000	27,236
68389X-BN-4	ORACLE CORP 3.250% 11/15/27		12/06/2017	Morgan Stanley & Co., Inc.		10,833,538	10,633,000	27,838
68389X-BS-3	ORACLE CORP 2.950% 11/15/24		11/07/2017	Banc of America Securities		9,984,200	10,000,000	
687846-AE-5	OSCAR US FUNDING TRUST SERIES 2017-1A CLASS A4 144A 3.300% 05/10/24		03/15/2017	Mizuho Securities		11,747,368	11,750,000	
69318F-AG-3	PBF HOLDING CO LLC SERIES WI 7.250% 06/15/25		12/08/2017	Tax Free Exchange		1,600,000	1,600,000	60,578
69352P-AK-9	PPL CAPITAL FUNDING INC 3.950% 03/15/24		06/29/2017	Mitchell Securities		10,548,100	10,000,000	120,694
69352P-AL-7	PPL CAPITAL FUNDING INC 3.100% 05/15/26		02/14/2017	Mizuho Securities		8,252,703	8,649,000	68,519
69353R-EQ-7	PNC BANK NA 3.250% 06/01/25		12/07/2017	Credit Suisse First Boston		8,444,524	8,280,000	7,475
69353R-FG-8	PNC BANK NA SERIES BKNT 3.100% 10/25/27		10/18/2017	Morgan Stanley & Co., Inc.		9,996,600	10,000,000	
70109H-AM-7	PARKER - HANNIFIN CORP SERIES MTN 4.200% 11/21/34		07/12/2017	Barclays Capital, Inc.		5,782,669	5,442,000	35,554
701885-AD-7	PARSLEY ENERGY LLC / PARSLEY F SERIES 144A 5.375% 01/15/25		05/05/2017	Citigroup Global Markets		301,500	300,000	6,584
701885-AH-8	PARSLEY ENERGY LLC FINAN SERIES 144A 5.625% 10/15/27		10/05/2017	Credit Suisse First Boston		300,000	300,000	
70338P-AC-4	PATTERN ENERGY GROUP INC SERIES 144A 5.875% 02/01/24		01/20/2017	Morgan Stanley & Co., Inc.		1,500,000	1,500,000	
70457L-AA-2	PEABODY SEC FIN CORP SERIES 144A 6.000% 03/31/22		02/08/2017	Goldman Sachs & Co.		1,000,000	1,000,000	
707569-AS-8	PENN NATIONAL GAMING INC SERIES 144A 5.625% 01/15/27		05/12/2017	Various		2,396,630	2,375,000	18,295
713448-DY-1	PEPSICO INC 3.000% 10/15/27		10/27/2017	Various		29,874,125	29,991,000	14,000
72348Y-AA-3	PINNACLE ENTERTAINMENT INC 5.625% 05/01/24		08/17/2017	Tax Free Exchange		3,018,105	3,035,000	50,267
723787-AM-9	PIONEER NATURAL RESOURCES 4.450% 01/15/26		10/03/2017	Various		15,758,601	14,688,000	134,741
724479-AN-0	PITNEY BOWES INC 4.700% 04/01/23		11/02/2017	Various		821,075	845,000	2,630
727610-AN-7	PLASTIPAK HOLDINGS INC SERIES 144A 6.250% 10/15/25		11/30/2017	Various		872,025	870,000	813
737446-AK-0	POST HOLDINGS INC SERIES 144A 5.000% 08/15/26		10/16/2017	Various		154,994	155,000	915
737446-AL-8	POST HOLDINGS INC SERIES 144A 5.500% 03/01/25		07/13/2017	Various		1,081,170	1,065,000	9,646
737446-AM-6	POST HOLDINGS INC SERIES 144A 5.750% 03/01/27		09/19/2017	Various		860,024	840,000	11,764
737446-AN-4	POST HOLDINGS INC SERIES 144A 5.625% 01/15/28		11/28/2017	Banc of America Securities		755,000	755,000	
737679-DE-7	POTOMAC ELEC PWR 4.150% 03/15/43		06/01/2017	Various		24,676,050	24,078,000	407,527
74340X-AW-1	PROLOGIS LP 4.250% 08/15/23		12/11/2017	Various		24,411,003	22,580,000	239,199
74733V-AC-4	QEP RESOURCES INC 5.250% 05/01/23		05/05/2017	Citigroup Global Markets		290,436	300,000	394
74733V-AD-2	QEP RESOURCES INC 5.625% 03/01/26		11/06/2017	Wells Fargo Brokerage Svcs.		300,000	300,000	
74840L-AB-8	QUICKEN LOANS INC SERIES 144A 5.250% 01/15/28		12/05/2017	Credit Suisse First Boston		346,595	350,000	
750236-AU-5	RADIAN GROUP INC 4.500% 10/01/24		11/08/2017	Various		1,539,169	1,525,000	1,264
75884R-AV-5	REGENCY CENTERS LP 3.600% 02/01/27		06/27/2017	Various		28,061,388	28,038,000	190,456
760759-AS-9	REPUBLIC SERVICES 3.375% 11/15/27		11/13/2017	JP Morgan Securities, Inc.		4,991,600	5,000,000	
774341-AJ-0	ROCKWELL COLLINS INC 3.200% 03/15/24		04/06/2017	Various		31,701,527	31,714,000	623

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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
774341-AL-5	ROCKWELL COLLINS INC 4.350% 04/15/47		07/18/2017	Various		29,595,522	29,124,000	104,252
78454L-AH-3	SM ENERGY CO 5.000% 01/15/24		05/05/2017	Marine Midland Bank, N.A.		278,592	300,000	4,792
78454L-AL-4	SM ENERGY CO 5.625% 06/01/25		01/05/2017	Credit Suisse First Boston		491,250	500,000	3,047
785592-A*-7	SABINE PASS LIQUEFACTION LLC 5.000% 09/15/37		02/14/2017	Morgan Stanley & Co., Inc.		25,000,000	25,000,000	
785592-AM-8	SABINE PASS LIQUEFACTION SERIES WI 5.625% 03/01/25		12/12/2017	Various		36,337,429	32,865,000	450,854
785592-AU-0	SABINE PASS LIQUEFACTION SERIES WI 4.200% 03/15/28		07/18/2017	Tax Free Exchange		4,995,312	5,000,000	77,000
785592-AV-8	SABINE PASS LIQUEFACTION SERIES WI 5.875% 06/30/26		05/10/2017	Tax Free Exchange		1,000,000	1,000,000	21,215
806851-AG-6	SCHLUMBERGER HLDGS CORP SERIES 144A 4.000% 12/21/25		03/06/2017	Seaport		5,214,500	5,000,000	43,333
808194-AB-0	A SCHULMAN INC SERIES WI 6.875% 06/01/23		03/20/2017	Tax Free Exchange		1,395,000	1,395,000	29,038
817565-CD-4	SERVICE CORP INTL 4.625% 12/15/27		12/05/2017	JP Morgan Securities, Inc.		230,000	230,000	
824348-AZ-9	SHERWIN-WILLIAMS CO 7.250% 06/15/19		08/09/2017	Tax Free Exchange		26,027,387	26,000,000	282,750
824348-BB-1	SHERWIN-WILLIAMS CO 4.200% 01/15/22		08/09/2017	Tax Free Exchange		10,086,190	10,000,000	28,000
824348-BD-7	SHERWIN-WILLIAMS CO 3.300% 02/01/25		08/09/2017	Tax Free Exchange		16,020,232	16,000,000	11,733
824348-BF-2	SHERWIN-WILLIAMS CO 3.950% 01/15/26		08/09/2017	Tax Free Exchange		19,486,536	19,071,000	50,220
82967N-BA-5	SIRIUS XM RADIO INC SERIES 144A 5.000% 08/01/27		06/26/2017	JP Morgan Securities, Inc.		600,000	600,000	
845467-AL-3	SOUTHWESTERN ENERGY CO 6.700% 01/23/25		03/01/2017	Banc of America Securities		1,697,500	1,750,000	14,005
84756N-AD-1	SPECTRA ENERGY PARTNERS 4.750% 03/15/24		03/10/2017	JP Morgan Securities, Inc.		16,328,135	15,573,000	
85172F-AK-5	SPRINGLEAF FINANCE CORP 6.125% 05/15/22		05/10/2017	Barclays Capital, Inc.		1,625,000	1,625,000	
852060-AD-4	SPRINT CAP CORP 6.875% 11/15/28		11/28/2017	Various		1,094,845	1,060,000	25,605
852060-AT-9	SPRINT CAP CORP 8.750% 03/15/32		11/16/2017	Various		312,800	280,000	4,249
852061-AS-9	SPRINT CORP COM 6.000% 11/15/22		05/18/2017	Various		1,016,250	1,000,000	5,917
85207U-AF-2	SPRINT CORP 7.875% 09/15/23		11/28/2017	Various		526,425	490,000	7,259
85207U-AH-8	SPRINT CORP 7.125% 06/15/24		11/28/2017	Various		816,738	785,000	11,391
85207U-AJ-4	SPRINT CORP 7.625% 02/15/25		12/06/2017	JP Morgan Securities, Inc.		143,100	135,000	3,231
85208H-AA-1	SPRITE 2017 1 LIMITED SERIES 2017-1 CLASS A 144A 4.250% 12/15/37		11/17/2017	Mizuho Securities		30,572,120	30,687,000	
853496-AC-1	STANDARD INDUSTRIES INC SERIES 144A 5.000% 02/15/27		02/02/2017	Banc of America Securities		1,135,000	1,135,000	
853496-AD-9	STANDARD INDUSTRIES INC SERIES 144A 4.750% 01/15/28		12/11/2017	Banc of America Securities		420,000	420,000	
857691-AF-6	STATION CASINOS LLC SERIES 144A 5.000% 10/01/25		09/13/2017	Banc of America Securities		1,636,069	1,625,000	
858119-BF-6	STEEL DYNAMICS INC 5.000% 12/15/26		05/16/2017	Tax Free Exchange		1,000,000	1,000,000	22,222
858119-BG-4	STEEL DYNAMICS INC SERIES 144A 4.125% 09/15/25		09/06/2017	Banc of America Securities		145,000	145,000	
864486-AK-1	SUBURBAN PROPANE PARTNRS 5.875% 03/01/27		07/13/2017	Various		1,632,150	1,635,000	4,775
86614R-AL-1	SUMMIT MATERIALS LLC/FIN SERIES 144A 5.125% 06/01/25		05/24/2017	Banc of America Securities		1,565,000	1,565,000	
871503-AU-2	SYMANTEC CORP SERIES 144A 5.000% 04/15/25		03/08/2017	Various		1,983,613	1,970,000	2,086
87248N-AC-2	THC ESCROW CORP III SERIES 144A 5.125% 05/01/25		06/05/2017	Barclays Capital, Inc.		500,000	500,000	
87248N-AE-8	THC ESCROW CORP III SERIES 144A 7.000% 08/01/25		06/05/2017	Barclays Capital, Inc.		500,000	500,000	
872540-AP-4	TJX COMPANIES INC 2.500% 05/15/23		04/25/2017	Goldman Sachs & Co.		15,307,124	15,453,000	174,919
872540-AQ-2	TJX COMPANIES INC 2.250% 09/15/26		12/15/2017	Various		55,917,424	59,767,000	293,807
87265H-AF-6	TRI POINTE GROUP INC 5.250% 06/01/27		06/05/2017	JP Morgan Securities, Inc.		1,625,000	1,625,000	
87612E-BF-2	TARGET CORP 3.625% 04/15/46		01/12/2017	Citigroup Global Markets		9,364,700	10,000,000	93,646
882384-AC-4	TEXAS EASTERN TRANSMISSION LP SERIES 144A 2.800% 10/15/22		03/24/2017	Morgan Stanley & Co., Inc.		7,750,560	8,000,000	102,044
88307*-AA-3	TEXOMA WIND 4.120% 06/30/34		01/25/2017	Texoma Wind		12,730,721	12,730,721	
88947E-AS-9	TOLL BROS FINANCE CORP 4.875% 03/15/27		06/07/2017	Suncoast Capital Group Ltd.		1,053,224	1,045,000	2,803
89236T-DW-2	TOYOTA MOTOR CREDIT CORP 2.900% 04/17/24		05/24/2017	Various		34,000,594	33,884,000	44,514
893574-AF-0	TRANSCONT GAS PIPE LINE 4.450% 08/01/42		03/07/2017	JP Morgan Securities, Inc.		7,206,137	7,671,000	36,981
893647-BB-2	TRANSDIGM INC SERIES WI 6.375% 06/15/26		11/07/2017	JP Morgan Securities, Inc.		511,250	500,000	12,750
89613D-AA-1	TRICON AMERICAN HOMES SERIES 2017-SFR1 CLASS A 144A 2.716% 09/17/34		08/10/2017	Banc of America Securities		13,499,607	13,500,000	
896818-AM-3	TRIUMPH GROUP INC SERIES 144A 7.750% 08/15/25		08/08/2017	JP Morgan Securities, Inc.		750,000	750,000	
90131H-AE-5	21ST CENTURY FOX AMERICA SERIES WI 3.700% 09/15/24		09/28/2017	Citigroup Global Markets		7,369,126	7,081,000	12,372
90131H-CB-9	21ST CENTURY FOX AMERICA 3.375% 11/15/26		04/06/2017	Tax Free Exchange		22,771,621	23,150,000	299,503
90131H-CD-5	21ST CENTURY FOX AMERICA SERIES WI 4.750% 11/15/46		04/06/2017	Tax Free Exchange		21,314,570	21,473,000	390,988
90265U-A@-3	UBM PLC 4.450% 06/15/24		03/15/2017	Barclays Capital, Inc.		8,500,000	8,500,000	
90276E-AF-4	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017-C1 CLASS XA 1.612% 06/15/50		06/01/2017	UBS Securities		4,922,404		20,655
90276R-BF-4	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017-C4 CLASS XA 1.114% 10/15/50		10/02/2017	UBS Securities, Inc.		13,602,232		98,052
90349D-AJ-1	UBS BARCLAYS COMMERCIAL MORTGA SERIES 2012-C3 CLASS XA 144A 1.891% 08/10/49		01/01/2017	Morgan Stanley & Co., Inc.		(360,657)		(1,106)
90400G-AA-9	ULTRA RESOURCES INC SERIES 144A 6.875% 04/15/22		04/07/2017	Barclays Capital, Inc.		300,000	300,000	
90400G-AB-7	ULTRA RESOURCES INC SERIES 144A 7.125% 04/15/25		04/07/2017	Various		1,044,139	1,050,000	
904764-AS-6	UNILEVER CAPITAL CORP 3.100% 07/30/25		11/28/2017	Goldman Sachs & Co.		9,810,078	9,646,000	99,675
904764-AU-1	UNILEVER CAPITAL 2.000% 07/28/26		10/05/2017	Goldman Sachs & Co.		7,267,154	7,849,000	31,396
904764-AX-5	UNILEVER CAPITAL 2.600% 05/05/24		05/30/2017	Various		44,515,897	44,950,000	9,750
904764-AY-3	UNILEVER CAPITAL 2.900% 05/05/27		08/03/2017	US Bancorp		4,964,150	5,000,000	37,458
907818-EN-4	UNION PACIFIC CORP 4.000% 04/15/47		03/29/2017	JP Morgan Securities, Inc.		24,663,750	25,000,000	
90931L-AA-6	UNITED AIR 2016-1 AA PTT SERIES 2016-1 CLASS AA 3.100% 07/07/28		12/01/2017	Barclays Capital, Inc.		7,151,569	7,141,000	91,008
910047-AJ-8	UNITED CONTINENTAL HLDGS 4.250% 10/01/22		09/27/2017	Morgan Stanley & Co., Inc.		500,000	500,000	
911312-BL-9	UNITED PARCEL SERVICE - CL B 2.800% 11/15/24		12/01/2017	Various		21,129,717	21,185,000	16,333
911312-BM-7	UNITED PARCEL SERVICE - CL B 3.050% 11/15/27		11/09/2017	JP Morgan Securities, Inc.		9,956,400	10,000,000	

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
911365-BE-3	UNITED RENTALS NORTH AM 5.875% 09/15/26		02/22/2017	Wells Fargo Brokerage Svcs.		177,863	170,000	4,494
911365-BF-0	UNITED RENTALS NORTH AM 5.500% 05/15/27		03/22/2017	Various		267,150	265,000	762
911365-BG-8	UNITED RENTALS NORTH AM 4.875% 01/15/28		12/18/2017	Tax Free Exchange		471,153	470,000	8,083
91324P-CP-5	UNITEDHEALTH GROUP INC 3.750% 07/15/25		12/20/2017	Banc of America Securities		4,807,857	4,588,000	75,033
914906-AS-1	UNIVISION COMMUNICATIONS SERIES 144A 5.125% 02/15/25		03/31/2017	Various		1,698,364	1,740,000	5,466
92047W-AC-5	VALVOLINE INC 5.500% 07/15/24		12/22/2017	Tax Free Exchange		2,000,000	2,000,000	47,972
92211W-AA-9	VANTIV LLC/ISSUER CORP SERIES 144A 4.375% 11/15/25		12/07/2017	Morgan Stanley & Co., Inc.		205,000	205,000	
9226AP-AA-3	VENATOR FIN SARL VENATOR SERIES 144A 5.750% 07/15/25		06/29/2017	Citigroup Global Markets		1,000,000	1,000,000	
92532W-AA-1	VERSUM MATERIALS INC SERIES 144A 5.500% 09/30/24		03/22/2017	Various		1,321,708	1,280,000	20,300
927375-AA-3	VINE OIL & GAS LP FIN SERIES 144A 8.750% 04/15/23		12/05/2017	Various		1,600,694	1,625,000	2,354
927804-FN-9	VIRGINIA ELEC & POWER CO 2.750% 03/15/23		09/18/2017	Barclays Capital, Inc.		10,065,050	10,000,000	9,931
927804-FP-4	VIRGINIA ELEC & POWER CO SERIES D 4.650% 08/15/43		08/30/2017	Barclays Capital, Inc.		10,441,245	9,128,000	23,581
927804-FW-9	VIRGINIA ELEC & POWER CO SERIES C 4.000% 11/15/46		11/07/2017	Mitchell Securities		4,332,674	4,095,000	79,170
927804-FX-7	VIRGINIA ELEC & POWER CO 3.500% 03/15/27		06/12/2017	Various		20,175,100	20,000,000	43,264
927804-FY-5	VIRGINIA ELEC & POWER CO SERIES B 3.800% 09/15/47		10/05/2017	Deutsche Bank Securities, Inc.		2,888,942	2,889,000	8,234
92826C-AD-4	VISA INC 3.150% 12/14/25		11/09/2017	Morgan Stanley & Co., Inc.		8,235,467	8,066,000	105,160
92826C-AH-5	VISA INC 2.750% 09/15/27		09/06/2017	JP Morgan Securities, Inc.		17,850,019	17,984,000	
92922F-RE-0	WASHINGTON MUTUAL SERIES 2004-CB1 CLASS 3A3 5.500% 06/25/34		07/01/2017	Interest Capitalization		258,998	258,998	
931422-AH-2	WALGREEN CO 3.100% 09/15/22		02/01/2017	Symetra Financial Corporation		16,988,304	17,000,000	199,089
93627C-AA-9	WARRIOR MET COAL INC SERIES 144A 8.000% 11/01/24		10/31/2017	Various		1,097,638	1,080,000	
95000X-AH-0	WELLS FARGO COMMERCIAL MORTGAG SERIES 2017-C39 CLASS XA 1.147% 09/15/50		08/11/2017	Wells Fargo Securities LLC		13,739,484		120,583
95000Y-AZ-8	WELLS FARGO COMMERCIAL MORTGAG SERIES 2017-C40 CLASS XA 1.001% 10/15/50		10/06/2017	Wells Fargo Securities LLC		7,991,941		57,515
95001F-BA-2	WELLS FARGO COMMERCIAL MORTGAG SERIES 2017-RC1 CLASS XA 1.565% 01/15/60		03/01/2017	Wells Fargo Securities LLC		6,844,583		39,138
95616A-AA-1	WEST STREET MERGER SUB SERIES 144A 6.375% 09/01/25		10/04/2017	Various		1,618,625	1,615,000	2,864
966387-BE-1	WHITING PETROLEUM CORP SERIES 144A 6.625% 01/15/26		12/12/2017	JP Morgan Securities, Inc.		325,000	325,000	
96950F-AM-6	WILLIAMS PARTNERS LP 4.300% 03/04/24		09/26/2017	Citigroup Global Markets		7,355,797	6,945,000	19,909
970630-AA-0	WILLIS ENGINE SECURITIZATION T SERIES 2017-A CLASS A 144A 4.690% 08/15/42		07/28/2017	Banc of America Securities		12,792,131	12,803,030	
98212B-AE-3	WPX ENERGY INC 5.250% 09/15/24		05/05/2017	Citigroup Global Markets		288,000	300,000	2,406
983130-AX-3	WYNN LAS VEGAS LLC CORP SERIES 144A 5.250% 05/15/27		05/04/2017	Deutsche Bank Securities, Inc.		1,500,000	1,500,000	
989194-AP-0	ZAYO GROUP LLC / ZAYO CAPITAL 5.750% 01/15/27		01/12/2017	Morgan Stanley & Co., Inc.		550,000	550,000	
BL2386-07-8	ON SEMICONDUCTOR TERM B 3.569% 03/31/23		04/04/2017	Tax Free Exchange		545,231	555,438	
BL2481-62-2	ASURION LLC 7.3036% 07-14-25 10.092% 08/04/25		07/14/2017	Banc of America Securities		400,000	400,000	
N2611U-AC-9	DIAMOND BC BV 4.8167% 07-26-24 4.561% 09/06/24		07/25/2017	Credit Suisse First Boston		493,763	495,000	
PP9F4R-9K-0	VITOL FINANCE LTD 4.400% 06/27/23		10/17/2017	Stone & Youngberg		8,764,206	8,700,000	146,740
01626P-AH-9	ALIMENTATION COUCHE-TARD INC SERIES 144A 3.550% 07/26/27	A	10/26/2017	Various		36,414,112	36,079,000	199,621
01626P-AJ-5	ALIMENTATION COUCHE-TARD INC SERIES 144A 2.700% 07/26/22	A	09/21/2017	Various		20,778,167	20,763,000	26,202
29250N-AF-2	ENBRIDGE INC 4.000% 10/01/23	A	05/16/2017	Barclays Capital, Inc.		9,394,560	9,000,000	48,000
29250N-AL-9	ENBRIDGE INC 4.250% 12/01/26	A	02/09/2017	Mitchell Securities		11,295,460	11,000,000	86,181
29250N-AR-6	ENBRIDGE INC 3.700% 07/15/27	A	09/26/2017	Citigroup Global Markets		6,605,892	6,494,000	54,063
335934-AF-2	FIRST QUANTUM MINERALS L SERIES 144A 7.000% 02/15/21	A	07/11/2017	Various		957,444	930,000	14,587
335934-AH-8	FIRST QUANTUM MINERALS L 144A 7.250% 05/15/22	A	03/08/2017	Credit Suisse First Boston		652,625	630,000	13,239
349553-AK-3	FORTIS INC SERIES 144A 2.100% 10/04/21	A	07/07/2017	Tax Free Exchange		23,305,168	23,365,000	126,755
36168Q-AC-8	GFL ENVIRONMENTAL INC SERIES 144A 5.625% 05/01/22	A	05/03/2017	Barclays Capital, Inc.		250,000	250,000	
362438-AA-1	GW HONOS SECURITY CORP SERIES 144A 8.750% 05/15/25	A	06/26/2017	Various		1,628,281	1,615,000	4,582
380355-AB-3	GOEASY LTD SERIES 144A 7.875% 11/01/22	A	11/29/2017	Various		1,665,488	1,630,000	3,585
552704-AD-0	MEG ENERGY CORP SERIES 144A 6.500% 01/15/25	A	02/01/2017	Various		2,585,813	2,565,000	582
644532-AA-1	NEW GOLD INC SERIES 144A 6.375% 05/15/25	A	05/04/2017	Various		471,013	470,000	
66727W-AA-0	NORTHWEST ACQ DOMINION SERIES 144A 7.125% 11/01/22	A	10/06/2017	Credit Suisse First Boston		653,156	660,000	
66977W-AQ-2	NOVA CHEMICALS CORP SERIES 144A 4.875% 06/01/24	A	07/13/2017	HSBC Securities, Inc.		2,199,400	2,200,000	1,056
740212-AK-1	PRECISION DRILLING CORP SERIES WI 7.750% 12/15/23	A	07/28/2017	Tax Free Exchange		400,000	400,000	3,703
775109-AY-7	ROGERS COMMUNICATIONS IN 4.100% 10/01/23	A	04/24/2017	Barclays Capital, Inc.		8,818,384	8,302,000	24,583
775109-BB-6	ROGERS COMMUNICATIONS IN 5.000% 03/15/44	A	07/25/2017	Various		10,437,801	9,049,000	165,766
775109-BF-7	ROGERS COMMUNICATIONS IN 2.900% 11/15/26	A	06/13/2017	Various		7,552,136	7,890,000	44,613
87971M-BF-9	TELUS CORPORATION 3.700% 09/15/27	A	11/01/2017	Various		52,221,053	51,595,000	330,706
89153U-AF-8	TOTAL CAPITAL CANADA LTD 2.750% 07/15/23	A	02/01/2017	Symetra Financial Corporation		2,980,881	3,000,000	3,667
89352H-AB-5	TRANS-CANADA PIPELINES 5.850% 03/15/36	A	02/23/2017	Barclays Capital, Inc.		3,275,641	2,699,000	71,490
89352H-AL-3	TRANS-CANADA PIPELINES 5.000% 10/16/43	A	01/17/2017	First Tennessee Bank		5,481,470	4,850,000	63,319
89352H-AM-1	TRANS-CANADA PIPELINES 4.625% 03/01/34	A	11/07/2017	Various		16,964,630	15,829,000	116,623
89352H-AT-6	TRANS-CANADA PIPELINES 4.875% 01/15/26	A	05/31/2017	Various		23,810,017	21,420,000	259,334
91911K-AJ-1	VALEANT PHARMACEUTICALS SERIES 144A 6.500% 03/15/22	A	03/10/2017	Various		206,550	205,000	
91911K-AK-8	VALEANT PHARMACEUTICALS SERIES 144A 7.000% 03/15/24	A	03/10/2017	Various		469,753	465,000	
91911K-AN-2	VALEANT PHARMACEUTICALS SERIES 144A 5.500% 11/01/25	A	11/14/2017	Barclays Capital, Inc.		1,000,000	1,000,000	5,194
92660F-AK-0	VIDEOTRON LTD SERIES 144A 5.125% 04/15/27	A	03/31/2017	Banc of America Securities		1,000,000	1,000,000	
00162L-CJ-4	ALM LOAN FUNDING SERIES 2015-16A CLASS C1R 144 4.559% 07/15/27	D	06/20/2017	Goldman Sachs & Co.		10,000,000	10,000,000	
009279-AA-8	AIRBUS SE SERIES 144A 3.150% 04/10/27	D	11/28/2017	Various		73,127,699	72,599,000	247,185

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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
009279-AC-4	AIRBUS SE SERIES 144A 3.950% 04/10/47	D	04/05/2017	JP Morgan Securities, Inc.		19,753,800	20,000,000	
03969A-AL-4	ARDAGH PACKAGING FINANCE PLC SERIES 144A 6.000% 02/15/25	D	02/24/2017	Citigroup Global Markets		1,256,675	1,250,000	2,818
04016P-AC-2	ARES CLO LTD SERIES 2017-43A CLASS B 144A 3.082% 10/15/29	D	04/04/2017	BNP Paribas		22,270,000	22,270,000	
046353-AL-2	ASTRAZENECA PLC 3.375% 11/16/25	D	10/04/2017	Barclays Capital, Inc.		15,309,750	15,000,000	196,875
05565Q-CD-8	BP CAPITAL PLC 2.750% 05/10/23	D	09/07/2017	JP Morgan Securities, Inc.		7,982,192	7,881,000	72,845
05565Q-CP-1	BP CAPITAL PLC 3.814% 02/10/24	D	11/01/2017	Citigroup Global Markets		5,307,250	5,000,000	43,967
05565Q-DA-3	BP CAPITAL PLC 3.506% 03/17/25	D	10/02/2017	Goldman Sachs & Co.		8,351,159	8,070,000	13,361
05565Q-DL-9	BP CAPITAL MARKETS PLC 3.224% 04/14/24	D	11/30/2017	Susquehanna		2,094,198	2,050,000	9,179
05565Q-DM-7	BP CAPITAL PLC 3.588% 04/14/27	D	11/02/2017	Banc of America Securities		10,382,000	10,000,000	21,927
05565Q-DN-5	BP CAPITAL PLC 3.279% 09/19/27	D	09/14/2017	Credit Suisse First Boston		9,500,000	9,500,000	
05565Q-DP-0	BP CAPITAL PLC 2.520% 09/19/22	D	09/18/2017	Various		17,514,300	17,500,000	700
13876C-AQ-0	CANYON CAPITAL CLO LTD SERIES 2015-1A CLASS BR 144A 3.103% 04/15/27	D	04/07/2017	JP Morgan Securities, Inc.		2,500,000	2,500,000	
15103J-AA-0	CELEO REDES OPERACION CL SERIES 144A 5.200% 06/22/47	D	05/05/2017	Various		16,436,474	16,400,000	
15132H-AH-4	CENCOSUD SA SERIES 144A 4.375% 07/17/27	D	07/12/2017	JP Morgan Securities, Inc.		14,947,050	15,000,000	
210383-AG-0	CONSTELLIUM NV SERIES 144A 5.875% 02/15/26	D	11/02/2017	Deutsche Bank Securities, Inc.		460,000	460,000	
22284H-AC-7	COVENANT CREDIT PARTNERS CLO I SERIES 2017-1A CLASS B 144A 3.209% 10/15/29	D	08/09/2017	Wells Fargo Brokerage Svcs.		8,660,000	8,660,000	
225401-AC-2	CREDIT SUISSE GROUP AG SERIES 144A 4.282% 01/09/28	D	01/12/2017	Various		15,080,700	15,000,000	10,705
29273D-AA-8	ENDO DAC FIN LLC FINCO SERIES 144A 5.875% 10/15/24	D	04/12/2017	Citigroup Global Markets		500,000	500,000	
29358Q-AC-3	ENSCO PLC 4.500% 10/01/24	D	03/30/2017	Citigroup Global Markets		421,250	500,000	188
30251G-AU-1	FMG RESOURCES AUG 2006 SERIES 144A 4.750% 05/15/22	D	07/18/2017	JP Morgan Securities, Inc.		919,125	900,000	8,194
30251G-AW-7	FMG RESOURCES AUG 2006 SERIES 144A 5.125% 05/15/24	D	05/09/2017	JP Morgan Securities, Inc.		715,725	715,000	
36319G-AE-4	GALAXY CLO LTD SERIES 2014-18A CLASS D1 144A 5.059% 10/15/26	D	05/03/2017	Citigroup Global Markets		3,002,820	3,000,000	8,502
423012-AF-0	HEINEKEN NV SERIES 144A 3.500% 01/29/28	D	05/04/2017	Credit Suisse First Boston		13,141,737	13,025,000	34,611
423012-AG-8	HEINEKEN NV SERIES 144A 4.350% 03/29/47	D	10/11/2017	Banc of America Securities		5,300,250	5,000,000	8,458
47032F-AA-7	JAMES HARDIE INTL FIN SERIES 144A 4.750% 01/15/25	D	11/29/2017	Banc of America Securities		500,000	500,000	
55819B-AN-0	MADISON PARK FUNDING LTD SERIES 2015-18A CLASS BR 144A 2.967% 10/21/30	D	09/29/2017	Mitchell Securities		22,000,000	22,000,000	
55820R-AC-6	MADISON PARK FUNDING LTD SERIES 2017-25A CLASS A2 144A 3.194% 04/25/29	D	04/12/2017	Citigroup Global Markets		15,000,000	15,000,000	
64129U-AW-5	NEUBERGER BERMAN CLO XVII LTD SERIES 2014-17A CLASS B1R 144A 3.213% 04/22/29	D	04/27/2017	JP Morgan Securities, Inc.		19,000,000	19,000,000	
654902-AC-9	NOKIA CORP 6.625% 05/15/39	D	06/15/2017	Morgan Stanley & Co., Inc.		1,649,288	1,455,000	17,995
654902-AE-5	NOKIA CORP 4.375% 06/12/27	D	06/05/2017	Citigroup Global Markets		199,182	200,000	
67091Y-AL-8	OCP CLO LTD SERIES 2015-9A CLASS A2R 144A 2.709% 07/15/27	D	10/27/2017	Credit Suisse First Boston		10,000,000	10,000,000	22,394
67107U-AW-4	OZLM FUNDING LTD SERIES 2012-1A CLASS A2R2 144A 3.213% 07/23/29	D	07/14/2017	Morgan Stanley & Co., Inc.		17,850,000	17,850,000	
67107U-AY-0	OZLM FUNDING LTD SERIES 2012-1A CLASS BR2 144A 3.663% 07/23/29	D	07/14/2017	Morgan Stanley & Co., Inc.		14,100,000	14,100,000	
67111K-AC-4	OZLM LTD SERIES 2017-16A CLASS A2 144A 3.262% 05/16/30	D	05/01/2017	JP Morgan Securities, Inc.		30,000,000	30,000,000	
67400L-AJ-7	OAKTREE EIF LTD SERIES 2014-A2 CLASS BR 144A 3.116% 11/15/25	D	04/28/2017	Mitchell Securities		5,000,000	5,000,000	
67572Y-BJ-0	OCTAGON INVESTMENT PARTNERS SERIES 2014-1A CLASS D1R 144A 4.663% 11/25/25	D	05/19/2017	Morgan Stanley & Co., Inc.		16,625,000	16,625,000	
67575X-AJ-0	OCTAGON INVESTMENT PARTNERS SERIES 2017-1A CLASS B2 144A 3.729% 07/20/30	D	06/01/2017	Wells Fargo Brokerage Svcs.		12,537,421	12,540,000	
67590R-AT-2	OCTAGON LOAN FUNDING LTD SERIES 2014-1A CLASS DR 144A 4.836% 11/18/26	D	05/05/2017	Greenwich Capital Mkts., Inc.		3,000,000	3,000,000	
67777L-AC-7	OI EUROPEAN GROUP BV SERIES 144A 4.000% 03/15/23	D	12/05/2017	Goldman Sachs & Co.		440,000	440,000	
68784A-AE-6	OSCAR US FUNDING TRUST SERIES 2017-2A CLASS A4 144A 2.760% 12/10/24	D	09/12/2017	Mizuho Securities		11,996,894	12,000,000	
69689A-AN-0	PALMER SQUARE CLO LTD SERIES 2015-1A CLASS A2R 144A 3.291% 05/21/29	D	05/11/2017	JP Morgan Securities, Inc.		9,375,000	9,375,000	
70014L-AB-6	PARK AEROSPACE HOLDINGS SERIES 144A 5.500% 02/15/24	D	01/20/2017	UBS Securities, Inc.		2,300,000	2,300,000	
75625Q-AD-1	RECKITT BENCKISER TSY SERIES 144A 2.750% 06/26/24	D	10/04/2017	Various		52,539,649	52,683,000	152,060
75625Q-AE-9	RECKITT BENCKISER TSY SERIES 144A 3.000% 06/26/27	D	07/26/2017	Various		31,251,308	31,380,000	30,160
806854-AH-8	SCHLUMBERGER INVESTMENT 3.650% 12/01/23	D	04/03/2017	Suncoast Capital Group Ltd.		8,100,788	7,735,000	98,030
81882E-AQ-5	SHACKLETON CLO LTD SERIES 2015-8A CLASS BR 144A 2.663% 10/20/27	D	10/05/2017	JP Morgan Securities, Inc.		26,000,000	26,000,000	
822582-BD-3	SHELL INTERNATIONAL FIN 3.250% 05/11/25	D	02/01/2017	Symetra Financial Corporation		9,964,430	10,000,000	72,222
82620K-AE-3	SIEMENS FINANCIERINGSMAT SERIES 144A 3.250% 05/27/25	D	07/28/2017	Deutsche Bank Securities, Inc.		4,698,846	4,588,000	26,923
82620K-AS-2	SIEMENS FINANCIERINGSMAT SERIES 144A 3.125% 03/16/24	D	04/03/2017	Various		56,248,822	56,026,000	45,184
82620K-AT-0	SIEMENS FINANCIERINGSMAT SERIES 144A 4.200% 03/16/47	D	08/31/2017	Various		14,419,677	13,451,000	229,395
82620K-AU-7	SIEMENS FINANCIERINGSMAT SERIES 144A 3.400% 03/16/27	D	10/05/2017	Various		47,315,745	46,866,000	35,974
87938W-AT-0	TELEFONICA EMISIONES SAU 4.103% 03/08/27	D	03/01/2017	Goldman Sachs & Co.		7,000,000	7,000,000	
893830-BF-5	TRANSOCEAN SEDCO FOREX SERIES 144A 7.500% 01/15/26	D	10/04/2017	Citigroup Global Markets		1,000,000	1,000,000	
89705P-AA-3	TRONOX FINANCE PLC SERIES 144A 5.750% 10/01/25	D	09/14/2017	Citigroup Global Markets		1,000,000	1,000,000	
92330M-AN-9	VENTURE CDO LTD SERIES 2015-21A CLASS BR 144A 2.659% 07/15/27	D	10/04/2017	Citigroup Global Markets		25,000,000	25,000,000	
92676X-AD-9	VIKING CRUISES LTD SERIES 144A 5.875% 09/15/27	D	11/07/2017	Barclays Capital, Inc.		507,500	500,000	3,998
92914N-AN-1	VOYA CLO LTD SERIES 2015-1A CLASS BR 144A 3.054% 01/18/29	D	12/12/2017	Credit Suisse First Boston		5,000,000	5,000,000	
92914N-AQ-4	VOYA CLO LTD SERIES 2015-1A CLASS CR 144A 3.704% 01/18/29	D	12/12/2017	Credit Suisse First Boston		4,000,000	4,000,000	
947075-AE-7	WEATHERFORD BERMUDA 7.000% 03/15/38	D	05/03/2017	Various		243,883	252,000	2,005
94707V-AB-6	WEATHERFORD BERMUDA 6.750% 09/15/40	D	06/02/2017	Various		797,724	838,000	6,223
94707V-AD-2	WEATHERFORD BERMUDA 5.950% 04/15/42	D	06/02/2017	Goldman Sachs & Co.		161,975	190,000	1,633
973147-AD-3	WIND TRE SPA 5.000% 01/20/26	D	10/24/2017	Banc of America Securities		1,000,000	1,000,000	
98313R-AD-8	WYNN MACAU LTD SERIES 144A 5.500% 10/01/27	D	09/13/2017	Deutsche Bank Securities, Inc.		600,000	600,000	
K5059P-AF-8	ISS GLOBAL A/S SERIES EMTN 1.500% 08/31/27	B	11/14/2017	Royal Bank of Canada		11,710,873	11,709,500	37,535
G2003*-AA-4	CAMPO PALOMAS FINANCE LTD 5.330% 11/15/36	D	07/19/2017	DNB Markets		19,603,963	19,603,980	

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
G2242#-AA-1	COATS GROUP FINANCE COMPANY LI 3.880% 12/06/24	D	11/08/2017	HSBC Securities, Inc.		3,000,000	3,000,000	
G2242#-AB-9	COATS GROUP FINANCE COMPANY LI 4.070% 12/06/27	D	11/08/2017	HSBC Securities, Inc.		4,500,000	4,500,000	
G2765*-AA-2	DIONYSUS AVIATION DAC 3.900% 07/19/24	D	06/29/2017	Citigroup Global Markets		15,000,000	15,000,000	
G2765*-AB-0	DIONYSUS AVIATION DAC 4.060% 07/19/25	D	06/29/2017	Citigroup Global Markets		15,000,000	15,000,000	2,558,003
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,289,566,266	4,173,694,139	22,786,582
31945H-AB-1	JPMORGAN CHASE & CO 1.927% 02/01/27		12/19/2017	Tax Free Exchange		19,716,642	20,000,000	51,467
92553P-BC-5	VIACOM INC 6.250% 02/28/57		07/26/2017	Various		476,604	478,000	1,346
92553P-BD-3	VIACOM INC 5.875% 02/28/57		08/08/2017	Various		831,953	827,000	12,555
4899999. Subtotal - Bonds - Hybrid Securities						21,025,199	21,305,000	65,368
8399997. Total - Bonds - Part 3						4,463,690,934	4,355,589,672	23,686,102
8399998. Total - Bonds - Part 5						1,698,935,479	1,703,713,285	5,425,415
8399999. Total - Bonds						6,162,626,413	6,059,302,957	29,111,517
128125-*2-9	CALAMOS STRATEGIC TOTAL RETURN		08/11/2017	Wells Fargo Brokerage Svcs.	656,000.000	16,400,000	0.00	
128125-*3-7	CALAMOS STRATEGIC TOTAL RETURN		08/11/2017	Wells Fargo Brokerage Svcs.	200,000.000	5,000,000	0.00	
20453Q-20-1	COMPEER FINANCIAL SERIES 144A		08/16/2017	Tax Free Exchange	1,500.000	1,500,000	0.00	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						22,900,000	XXX	
8999997. Total - Preferred Stocks - Part 3						22,900,000	XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						22,900,000	XXX	
001055-10-2	AFLAC INC		04/03/2017	Banc of America Securities	924.000	67,147		
00206R-10-2	AT&T INC		06/22/2017	Various	15,244.000	628,190		
002824-10-0	ABBOTT LABORATORIES		08/22/2017	Various	4,409.000	197,600		
00287Y-10-9	ABBVIE INC		08/22/2017	Various	3,970.000	258,975		
00507V-10-9	ACTIVISION BLIZZARD		08/22/2017	Various	1,795.000	93,879		
00724F-10-1	ADOBE SYSTEMS INC		08/22/2017	Various	1,260.000	165,583		
00817Y-10-8	AETNA INC-NEW		08/22/2017	Various	853.000	111,555		
00846U-10-1	AGILENT TECHNOLOGIES INC		04/03/2017	Banc of America Securities	784.000	41,717		
009158-10-6	AIR PROD & CHEM INC.		04/03/2017	Banc of America Securities	558.000	75,308		
012653-10-1	ALBEMERLE CORP.		10/23/2017	Banc of America Securities	389.000	45,517		
015271-10-9	ALEXANDRIA REAL EST EQUITIES		10/23/2017	Various	448.000	54,147		
015351-10-9	ALEXION PHARMACEUTICALS INC		04/03/2017	Banc of America Securities	620.000	73,966		
016255-10-1	ALIGN TECHNOLOGY INC		08/22/2017	JP Morgan Securities, Inc.	213.000	36,755		
018581-10-8	ALLIANCE DATA SYSTEMS CORP		04/03/2017	Banc of America Securities	142.000	35,548		
018802-10-8	ALLIANT ENERGY CORP		12/15/2017	Banc of America Securities	1,728.000	76,490		
020002-10-1	ALLSTATE CORP		04/03/2017	Banc of America Securities	868.000	70,594		
02077Y-10-9	ALPHA NAT RES HLDGS INC		07/26/2017	Taxable Exchange	369.000	3,256		
02079K-10-7	ALPHABET INC		12/15/2017	Various	773.000	661,490		
02079K-30-5	ALPHABET INC		08/22/2017	Various	720.000	621,435		
02209S-10-3	ALTRIA GROUP INC		05/10/2017	Various	4,763.000	340,927		
023135-10-6	AMAZON.COM INC		08/22/2017	Various	993.000	897,461		
023608-10-2	AMEREN CORP		10/23/2017	Banc of America Securities	891.000	50,654		
02376R-10-2	AMERICAN AIRLINES GROUP INC		04/03/2017	Banc of America Securities	1,145.000	48,617		
025537-10-1	AMERICAN ELECTRIC POWER		04/03/2017	Banc of America Securities	824.000	55,340		
025816-10-9	AMERICAN EXPRESS COMPANY		12/20/2017	Various	8,393.000	689,685		
026874-78-4	AMERICAN INTERNATIONAL GROUP		04/03/2017	Banc of America Securities	2,243.000	138,617		
03027X-10-0	AMERICAN TOWER CORP		12/26/2017	Various	8,323.000	1,128,676		
030420-10-3	AMERICAN WATER WORKS CO INC COMMON		10/23/2017	Banc of America Securities	625.000	50,104		
03073E-10-5	AMERISOURCEBERGEN CORP		04/03/2017	Banc of America Securities	422.000	36,857		
03076C-10-6	AMERIPRISE FINANCIAL INC		04/03/2017	Banc of America Securities	384.000	49,759		
031100-10-0	AMETEK INC		10/23/2017	Banc of America Securities	799.000	46,210		
031162-10-0	AMGEN INC		12/29/2017	Various	3,745.000	636,539		
032095-10-1	AMPHENOL CORP-CL A COMMON		04/03/2017	Banc of America Securities	787.000	55,326		
032511-10-7	ANADARKO PETROLEUM CORP		06/22/2017	Various	1,494.000	86,095		
032654-10-5	ANALOG DEVICES INC		06/22/2017	Various	927.000	75,165		
03349M-10-5	ANDEAVOR		11/22/2017	Various	526.000	50,254		
03634H-10-0	ALPHA NATURAL RESOURCES		07/26/2017	Taxable Exchange	369.000	10,785		
03634H-11-8	ALPHA NATURAL RESOURCES		07/26/2017	Taxable Exchange	2,394,746.000			
036752-10-3	ANTHEM INC		08/22/2017	Various	682.000	115,204		
037411-10-5	APACHE CORP		11/22/2017	Banc of America Securities	1,336.000	66,170		
037833-10-0	APPLE INC		06/22/2017	Various	12,846.000	1,847,967		
038222-10-5	APPLIED MATERIALS		08/22/2017	Various	2,687.000	106,249		
039483-10-2	ARCHER DANIELS		05/10/2017	Various	1,397.000	63,505		

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
03965L-10-0	ARCONIC INC		06/22/2017	Various	1,209.000	31,439		
052769-10-6	AUTODESK INC		08/22/2017	Various	521.000	47,009		
053015-10-3	AUTOMATIC DATA PROCESSING		12/29/2017	Various	3,971.000	437,306		
053332-10-2	AUTOZONE INC		06/22/2017	Various	95.000	65,235		
053484-10-1	AVALON BAY COMMUNITIES INC		04/03/2017	Banc of America Securities	347.000	63,688		
054937-10-7	BBT CORPORATION		04/03/2017	Banc of America Securities	2,057.000	92,010		
05722G-10-0	BAKER HUGHES A GE CO LLC		07/05/2017	Tax Free Exchange	1,144.000	68,297		
058498-10-6	BALL CORP		10/23/2017	Banc of America Securities	821.000	49,696		
058498-10-6	BALL CORP		05/17/2017	Stock Split	475.000			
060505-10-4	BANK OF AMERICA CORP		06/22/2017	Various	24,592.000	579,479		
064058-10-0	BANK OF NEW YORK MELLON		04/03/2017	Banc of America Securities	2,722.000	128,315		
071813-10-9	BAXTER INTERNATIONAL INC		08/22/2017	Various	1,283.000	68,728		
075887-10-9	BECTON DICKINSON AND CO		08/22/2017	Various	565.000	104,526		
075887-10-9	BECTON DICKINSON AND CO		12/29/2017	Taxable Exchange	85.000	18,454		
084670-70-2	BERKSHIRE HATHAWAY INC		05/10/2017	Various	4,676.000	779,820		
086516-10-1	BEST BUY COMPANY INC		04/03/2017	Banc of America Securities	643.000	31,211		
09062X-10-3	BIOGEN IDEC INC		04/03/2017	Banc of America Securities	530.000	144,531		
09247X-10-1	BLACKROCK INC		09/26/2017	Various	1,556.000	612,578		
097023-10-5	BOEING CO		04/03/2017	Banc of America Securities	1,363.000	240,788		
101121-10-1	BOSTON PROPERTIES		04/03/2017	Banc of America Securities	395.000	52,547		
101137-10-7	BOSTON SCIENTIFIC CORP		08/22/2017	Various	3,407.000	85,376		
110122-10-8	BRISTOL MYERS SQUIBB CO		04/03/2017	Banc of America Securities	4,053.000	219,754		
112463-10-4	BROOKDALE SENIOR LIVING INC REITS		08/31/2017	Various	64,596.000	930,738		
124857-20-2	CBS CORP		05/10/2017	Various	1,052.000	71,799		
12503M-10-8	CBOE GLOBAL MARKETS INC		12/15/2017	Banc of America Securities	450.000	56,871		
12504L-10-9	CBRE GROUP INC -A		10/23/2017	Various	1,362.000	51,554		
125269-10-0	CF INDUSTRIES HOLDINGS INC		12/15/2017	Banc of America Securities	735.000	30,209		
12541W-20-9	CH ROBINSON WORLDWIDE INC		04/03/2017	Banc of America Securities	362.000	27,773		
125509-10-9	CIGNA CORP		08/22/2017	Various	625.000	93,740		
12572Q-10-5	CME GROUP INC		04/03/2017	Banc of America Securities	886.000	104,114		
125896-10-0	CMS ENERGY HLDG CO CMS ENERGY CORP		10/23/2017	Banc of America Securities	1,138.000	52,525		
126408-10-3	CSX CORP		06/22/2017	Various	2,296.000	108,544		
126650-10-0	CVS HEALTH CORP		12/19/2017	Various	5,547.000	417,984		
127097-10-3	CABOT OIL & GAS CORP		04/03/2017	Banc of America Securities	1,171.000	28,127		
127387-10-8	CADENCE DESIGN SYS INC		12/15/2017	Banc of America Securities	1,319.000	57,627		
133131-10-2	CAMDEN PROPERTY TRUST		12/18/2017	Various	43,714.000	4,044,179		
14040H-10-5	CAPITAL ONE FINANCIAL CORP		05/10/2017	Various	1,391.000	119,002		
14149Y-10-8	CARDINAL HEALTH INC		09/15/2017	Various	2,041.000	148,656		
143130-10-2	CARMAX INC		04/03/2017	Banc of America Securities	525.000	29,757		
149123-10-1	CATERPILLAR INC		04/03/2017	Banc of America Securities	1,498.000	138,235		
151020-10-4	CELGENE CORP		08/22/2017	Various	1,978.000	245,550		
15135B-10-1	CENTENE CORP		10/23/2017	Banc of America Securities	568.000	44,952		
15189T-10-7	CENTERPOINT ENERGY		10/23/2017	Banc of America Securities	1,846.000	52,597		
156700-10-6	CENTURYLINK INC		10/23/2017	Banc of America Securities	2,879.000	61,541		
156782-10-4	CERNER CORP COMMON		11/22/2017	Banc of America Securities	831.000	50,240		
16119P-10-8	CHARTER COMMUNICATIONS INC		05/10/2017	Various	513.000	168,295		
166764-10-0	CHEVRON CORP		05/10/2017	Various	4,608.000	496,638		
171340-10-2	CHURCH & DWIGHT CO. INC.		10/23/2017	Banc of America Securities	1,187.000	57,263		
171798-10-1	CIMAREX ENERGY CO COMMON		04/03/2017	Banc of America Securities	286.000	33,785		
17275R-10-2	CISCO SYSTEMS INC		06/22/2017	Various	12,414.000	415,042		
172908-10-5	CINTAS CORP		10/23/2017	Banc of America Securities	360.000	48,951		
172967-42-4	CITIGROUP INC		04/03/2017	Banc of America Securities	6,819.000	407,026		
174610-10-5	CITIZENS FINANCIAL GROUP		04/03/2017	Banc of America Securities	1,410.000	49,110		
189054-10-9	CLOROX COMPANY		10/23/2017	Banc of America Securities	429.000	57,017		
191216-10-0	COCA COLA CO		12/28/2017	Various	16,916.000	733,172		
192446-10-2	COGNIZANT TECH SOLUTIONS		08/22/2017	Various	1,527.000	89,998		
194162-10-3	COLGATE-PALMOLIVE		12/20/2017	Various	9,284.000	669,664		
20030N-10-1	COMCAST CORP CLASS-A		04/03/2017	Banc of America Securities	11,806.000	443,551		
200340-10-7	COMERICA INC		10/23/2017	Banc of America Securities	693.000	49,860		
205887-10-2	CONAGRA FOODS INC		10/23/2017	Banc of America Securities	1,617.000	61,879		
20605P-10-1	CONCHO RESOURCES INC		04/03/2017	Banc of America Securities	408.000	52,383		
20825C-10-4	CONOCOPHILLIPS		05/10/2017	Various	3,008.000	148,144		
209115-10-4	CONS EDISON INC		04/03/2017	Banc of America Securities	768.000	59,781		
21036P-10-8	CONSTELLATION BRANDS INC		08/22/2017	Various	427.000	69,524		
21241B-10-0	CONTURA ENERGY INC		07/26/2017	Taxable Exchange	26.000	4,020		

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
216648-40-2	COOPER COMPANIES INC		08/22/2017	JP Morgan Securities, Inc.	138.000	34,380		
219350-10-5	CORNING INC		04/03/2017	Banc of America Securities	2,245.000	60,278		
22160K-10-5	COSTCO WHOLESALE CORP		09/21/2017	Various	2,297.000	376,813		
22822V-10-1	CROWN CASTLE INTL CORP		08/22/2017	Various	1,043.000	100,191		
231021-10-6	CUMMINS ENGINE		04/03/2017	Banc of America Securities	387.000	57,946		
23331A-10-9	DR HORTON INC		11/22/2017	Various	1,122.000	40,313		
233331-10-7	DTE ENERGY COMPANY		04/03/2017	Banc of America Securities	457.000	46,463		
23355L-10-6	DXC TECHNOLOGY CO		05/10/2017	Credit Suisse First Boston	703.000	55,972		
235851-10-2	DANAHER CORP		12/06/2017	Various	18,376.000	1,690,061		
23918K-10-8	DAVITA INC		04/03/2017	Banc of America Securities	404.000	27,331		
244199-10-5	DEERE & COMPANY		08/22/2017	Various	769.000	84,547		
247361-70-2	DELTA AIRLINES		04/03/2017	Banc of America Securities	1,616.000	74,869		
24906P-10-9	DENTSPLY SIRONA INC		10/23/2017	Banc of America Securities	887.000	55,326		
25179M-10-3	DEVON ENERGY CORPORATION		09/22/2017	Various	1,570.000	54,540		
253868-10-3	DIGITAL REALTY TRUST INC		09/22/2017	Banc of America Securities	508.000	54,931		
254687-10-6	THE WALT DISNEY CO		09/22/2017	Various	7,166.000	766,991		
254709-10-8	DISCOVER FINANCIAL SERVICES		05/10/2017	Various	1,205.000	80,677		
25470M-10-9	DISH NETWORK CORP		06/22/2017	Jefferies & Co., Inc.	569.000	35,864		
256677-10-5	DOLLAR GENERAL CORP		11/22/2017	Banc of America Securities	788.000	56,834		
256746-10-8	DOLLAR TREE INC		06/22/2017	Various	718.000	54,907		
25746U-10-9	DOMINION ENERGY INC		04/03/2017	Banc of America Securities	1,412.000	109,783		
260003-10-8	DOVER CORP		10/23/2017	Banc of America Securities	577.000	49,645		
26078J-10-0	DOWDUPONT INC		09/01/2017	Tax Free Exchange	5,738.000	359,012		
26138E-10-9	DR PEPPER SNAPPLE GROUP		10/23/2017	Banc of America Securities	616.000	58,835		
26441C-20-4	DUKE ENERGY CORP		04/03/2017	Banc of America Securities	1,256.000	103,319		
26875P-10-1	EOG RESOURCES INC COMMON		06/22/2017	Various	1,457.000	140,168		
26884L-10-9	EQT CORP		11/22/2017	Banc of America Securities	691.000	41,548		
269246-40-1	E TRADE FINANCIAL CORP		12/15/2017	Banc of America Securities	1,166.000	58,172		
277432-10-0	EASTMAN CHEMICAL COMPANY		10/23/2017	Banc of America Securities	617.000	51,475		
278642-10-3	EBAY INC		04/03/2017	Banc of America Securities	2,548.000	86,046		
278865-10-0	ECOLAB INC		12/20/2017	Various	4,292.000	569,752		
281020-10-7	EDISON INTERNATIONAL		04/03/2017	Banc of America Securities	690.000	55,172		
28176E-10-8	EDWARDS LIFESCIENCES		08/22/2017	Various	559.000	54,484		
285512-10-9	ELECTRONIC ARTS INC		08/22/2017	Various	808.000	76,384		
291011-10-4	EMERSON ELECTRIC CO		06/22/2017	Various	1,722.000	102,925		
29364G-10-3	ENTERGY CORP		10/23/2017	Banc of America Securities	640.000	50,261		
294429-10-5	EQUIFAX INC		11/22/2017	Banc of America Securities	363.000	47,541		
29444U-70-0	EQUINIX INC		08/22/2017	Various	531.000	232,406		
29476L-10-7	EQUITY RESIDENTIAL		04/03/2017	Banc of America Securities	975.000	60,596		
297178-10-5	ESSEX PROPERTY TRUST INC REIT		11/22/2017	Banc of America Securities	220.000	51,787		
30040W-10-8	EVERSOURCE ENERGY		04/03/2017	Banc of America Securities	794.000	46,767		
30161N-10-1	EXELON CORPORATION		05/10/2017	Various	2,388.000	85,102		
30212P-30-3	EXPEDIA INC		11/22/2017	Various	443.000	57,224		
30219G-10-8	EXPRESS SCRIPTS HOLDING		04/03/2017	Banc of America Securities	1,434.000	94,458		
30225T-10-2	EXTRA SPACE STORAGE INC REIT		09/21/2017	Various	8,730.000	707,632		
30231G-10-2	EXXON MOBIL CORPORATION		09/18/2017	Various	18,151.000	1,486,720		
302491-30-3	FMC CORP		08/22/2017	JP Morgan Securities, Inc.	383.000	32,352		
30303M-10-2	FACEBOOK INC		08/22/2017	Various	5,915.000	849,794		
311900-10-4	FASTERNAL CO		10/23/2017	Various	1,133.000	56,756		
31428X-10-6	FEDEX CORP		08/22/2017	Various	633.000	124,268		
31620M-10-6	FIDELITY NATIONAL INFORM		04/03/2017	Banc of America Securities	866.000	68,804		
316773-10-0	FIFTH THIRD BANCORP		04/03/2017	Banc of America Securities	2,061.000	52,143		
337738-10-8	FISERV INC		04/03/2017	Banc of America Securities	539.000	62,335		
337932-10-7	FIRST ENERGY CORP		10/23/2017	Banc of America Securities	1,706.000	54,088		
345370-86-0	FORD MOTOR COMPANY		05/10/2017	Various	10,962.000	125,310		
34959J-10-8	FORTIVE CORPORATION		04/03/2017	Banc of America Securities	732.000	44,022		
34964C-10-6	FORTUNE BRANDS HOME & SE		12/15/2017	Banc of America Securities	844.000	56,067		
354613-10-1	FRANKLIN RESOURCES		10/23/2017	Banc of America Securities	1,216.000	51,701		
35671D-85-7	FREEPORT-MCMORAN INC		05/10/2017	Various	4,096.000	53,235		
36174X-10-1	GGP INC		10/23/2017	Banc of America Securities	1,831.000	40,900		
363576-10-9	GALLAGHER ARTHUR J. & CO		10/23/2017	Various	871.000	51,391		
366651-10-7	GARTNER GROUP INC CLASS A		12/15/2017	Banc of America Securities	365.000	44,720		
369550-10-8	GENERAL DYNAMICS CORP		12/29/2017	Various	4,872.000	976,314		
369604-10-3	GENERAL ELECTRIC CO		06/22/2017	Various	22,027.000	656,423		
370334-10-4	GENERAL MILLS INC		04/03/2017	Banc of America Securities	1,433.000	83,916		

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37045V-10-0	GENERAL MOTORS CO		04/03/2017	Banc of America Securities	3,659.000	125,065		
372460-10-5	GENUINE PARTS		10/23/2017	Banc of America Securities	619.000	55,708		
375558-10-3	GILEAD SCIENCES		04/03/2017	Banc of America Securities	3,288.000	220,658		
37940X-10-2	GLOBAL PAYMENTS INC		10/23/2017	Banc of America Securities	564.000	47,989		
38141G-10-4	GOLDMAN SACHS		05/10/2017	Various	944.000	215,980		
384802-10-4	WW GRAINGER INC		05/10/2017	Various	185.000	41,214		
40412C-10-1	HCA HEALTHCARE INC		06/22/2017	Various	761.000	67,771		
40414L-10-9	HCP INC		10/23/2017	Banc of America Securities	1,504.000	42,248		
40434L-10-5	HEWLETT-PACKARD CO		06/22/2017	Various	4,399.000	77,477		
406216-10-1	HALLIBURTON CO		05/10/2017	Various	2,269.000	110,836		
413875-10-5	HARRIS CORPORATION		11/22/2017	Banc of America Securities	385.000	44,973		
416515-10-4	HARTFORD FINANCIAL SVCS GRP		04/03/2017	Banc of America Securities	1,003.000	48,284		
427866-10-8	HERSHEY FOOD CORP		10/23/2017	Banc of America Securities	503.000	54,822		
42809H-10-7	HESS CORP		04/03/2017	Banc of America Securities	796.000	37,396		
42824C-10-9	HEWLETT PACKARD ENTERPRIS		06/22/2017	Various	4,441.000	60,173		
43300A-20-3	HILTON WORLDWIDE HOLDINGS IN		10/23/2017	Various	772.000	50,275		
436440-10-1	HOLOGIC INC		11/22/2017	Banc of America Securities	1,051.000	44,467		
437076-10-2	HOME DEPOT INC		06/22/2017	Various	3,033.000	446,208		
438516-10-6	HONEYWELL INC		04/03/2017	Banc of America Securities	1,833.000	227,915		
44107P-10-4	HOST HOTELS & RESORTS INC		10/23/2017	Banc of America Securities	2,817.000	52,694		
444859-10-2	HUMANA INC		04/03/2017	Banc of America Securities	357.000	74,891		
446150-10-4	HUNTINGTON BCSHS		10/23/2017	Banc of America Securities	3,864.000	52,412		
45168D-10-4	IDEXX LABORATORIES INC		10/23/2017	Various	242.000	39,503		
452308-10-9	ILLINOIS TOOL WORKS INC		08/22/2017	Various	766.000	100,892		
452327-10-9	ILLUMINA INC		04/03/2017	Banc of America Securities	349.000	59,595		
45337C-10-2	INCYTE CORP		06/22/2017	Jefferies & Co., Inc.	405.000	54,934		
458140-10-0	INTEL CORP		06/22/2017	Various	11,667.000	420,764		
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP		04/03/2017	Banc of America Securities	1,506.000	89,351		
459200-10-1	INTL BUSINESS MACHINES		05/10/2017	Various	2,203.000	376,098		
460146-10-3	INTERNATIONAL PAPER CO		04/03/2017	Banc of America Securities	1,082.000	54,316		
461202-10-3	INTUIT INC		08/22/2017	Various	637.000	75,721		
46120E-60-2	INTUITIVE SURGICAL INC		08/22/2017	Various	92.000	73,045		
46120E-60-2	INTUITIVE SURGICAL INC		10/06/2017	Stock Split	183.000			
46187W-10-7	INVITATION HOMES INC		11/27/2017	Various	257,097.000	5,711,801		
46187W-10-7	INVITATION HOMES INC		11/16/2017	Tax Free Exchange	58,447.000	1,312,030		
46266C-10-5	IQVIA HOLDINGS INC		12/15/2017	Banc of America Securities	556.000	56,751		
464287-59-8	ISHARES RUSSELL 1000 VALUE		12/28/2017	Credit Suisse First Boston	241,310.000	28,006,105		
46625H-10-0	JPMORGAN CHASE & CO		06/22/2017	Various	8,637.000	755,921		
478160-10-4	JOHNSON & JOHNSON		08/22/2017	Various	6,590.000	822,359		
482480-10-0	KLA-TENCOR CORPORATION		11/22/2017	Various	529.000	51,855		
485170-30-2	KANSAS CITY SOUTHERN INDS		08/22/2017	JP Morgan Securities, Inc.	303.000	32,909		
487836-10-8	KELLOGG COMPANY		11/22/2017	Banc of America Securities	861.000	60,917		
489398-10-7	KENNEDY-WILSON HOLDINGS INC		05/11/2017	UBS Securities, Inc.	4,667.000	95,747		
493267-10-8	KEYCORP		04/03/2017	Banc of America Securities	2,886.000	51,198		
494368-10-3	KIMBERLY CLARK CORP		04/03/2017	Banc of America Securities	874.000	114,948		
49456B-10-1	KINDER MORGAN INC/DE		06/22/2017	Various	4,814.000	102,161		
500754-10-6	KRAFT HEINZ CO THE		06/22/2017	Various	1,271.000	115,601		
501044-10-1	KROGER CO/THE		06/22/2017	Various	2,431.000	68,678		
501797-10-4	L BRANDS INC		04/03/2017	Banc of America Securities	697.000	31,930		
502413-10-7	L-3 COMMUNICATIONS CORP		10/23/2017	Banc of America Securities	289.000	49,866		
50540R-40-9	LABORATORY CRP OF AMER HLDGS		10/23/2017	Banc of America Securities	361.000	52,966		
512807-10-8	LAM RESEARCH CORP		08/22/2017	Various	428.000	57,278		
518439-10-4	ESTEE LAUDER COMPANIES CL A		04/03/2017	Banc of America Securities	562.000	46,933		
526057-10-4	LENNAR CORP CLASS-A		10/23/2017	Various	614.000	32,166		
53223X-10-7	LIFE STORAGE INC		11/21/2017	Various	11,740.000	898,934		
532457-10-8	ELI LILLY & CO		05/10/2017	Various	2,303.000	194,209		
534187-10-9	LINCOLN NATIONAL CORP		11/22/2017	Banc of America Securities	754.000	50,328		
539830-10-9	LOCKHEED MARTIN CORP		04/03/2017	Various	1,009.000	264,300		
540424-10-8	LOEWS CORP		10/23/2017	Banc of America Securities	1,119.000	53,117		
548661-10-7	LOWE'S COMPANIES INC		06/22/2017	Various	2,261.000	184,779		
55261F-10-4	M&T BANK CORP		04/03/2017	Banc of America Securities	379.000	58,556		
552953-10-1	MGM RESORTS INTL		11/22/2017	Various	1,661.000	53,105		
565849-10-6	MARATHON OIL CORP		06/22/2017	Various	2,634.000	38,490		
56585A-10-2	MARATHON PETROLEUM COR		04/03/2017	Banc of America Securities	1,333.000	66,583		
571748-10-2	MARSH & MCLENNAN COS		12/26/2017	Various	2,421.000	188,606		

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571903-20-2	MARRIOTT INTERNATIONAL		04/03/2017	Banc of America Securities	748.000	69,384		
573284-10-6	MARTIN MARIETTA MATERIAL		10/23/2017	Banc of America Securities	185.000	39,571		
574599-10-6	MASCO CORP		10/23/2017	Banc of America Securities	1,401.000	50,587		
57636Q-10-4	MASTERCARD INC		08/22/2017	Various	2,332.000	262,823		
580135-10-1	MCDONALDS CORP		08/22/2017	Various	2,011.000	265,120		
58155Q-10-3	MCKESSON CORP		05/08/2017	Various	1,099.000	157,853		
58933Y-10-5	MERCK & CO INC		12/20/2017	Various	14,703.000	894,318		
59156R-10-8	METLIFE INC		04/03/2017	Banc of America Securities	2,628.000	122,739		
592688-10-5	METTLER-TOLEDO INTERNATIONAL I		11/22/2017	Banc of America Securities	88.000	45,765		
594918-10-4	MICROSOFT CORP		06/22/2017	Various	19,085.000	1,251,288		
595017-10-4	MICROCHIP TECHNOLOGY INC		08/22/2017	Various	622.000	46,578		
595112-10-3	MICRON TECHNOLOGY INC		08/22/2017	Various	2,731.000	79,956		
59522J-10-3	MID-AMERICA APARTMENT COMM		10/23/2017	Banc of America Securities	523.000	53,872		
608190-10-4	MOHAWK INDUSTRIES INC		10/23/2017	Banc of America Securities	207.000	49,272		
60871R-20-9	MOLSON COORS BREWING CO		11/22/2017	Banc of America Securities	698.000	63,550		
609207-10-5	MONDELEZ INTERNATIONAL		04/03/2017	Banc of America Securities	3,743.000	161,174		
61166W-10-1	MONSANTO CO		12/15/2017	Banc of America Securities	1,034.000	118,436		
61174X-10-9	MONSTER BEVERAGE CORP		04/03/2017	Banc of America Securities	1,044.000	47,784		
615369-10-5	MOODY'S CORPORATION		04/03/2017	Banc of America Securities	416.000	46,555		
617446-44-8	MORGAN STANLEY		04/03/2017	Banc of America Securities	3,720.000	158,918		
620076-30-7	MOTOROLA INC		10/23/2017	Banc of America Securities	609.000	52,628		
637071-10-1	NATIONAL OILWELL VARCO INC		10/23/2017	Various	1,033.000	37,222		
64110D-10-4	NETAPP INC		11/22/2017	Banc of America Securities	1,005.000	46,894		
64110L-10-6	NETFLIX.COM INC		06/22/2017	Various	1,060.000	156,065		
651229-10-6	NEWELL BRANDS INC NEWELL		04/03/2017	Banc of America Securities	1,140.000	53,569		
651639-10-6	NEWMONT MINING CORP		11/22/2017	Banc of America Securities	1,523.000	52,191		
65339F-10-1	NEXTERA ENERGY INC		04/03/2017	Banc of America Securities	925.000	119,075		
654106-10-3	NIKE INC CLASS B		10/23/2017	Various	17,609.000	950,265		
655044-10-5	NOBLE ENERGY INC		06/22/2017	Various	1,433.000	47,576		
655844-10-8	NORFOLK SOUTHERN CORP		04/03/2017	Banc of America Securities	759.000	86,154		
665859-10-4	NORTHERN TRUST CORP		04/03/2017	Banc of America Securities	551.000	47,513		
666807-10-2	NORTHROP GRUMMAN CORP		12/28/2017	Various	2,564.000	665,385		
670346-10-5	NUCOR CORP		11/22/2017	Banc of America Securities	989.000	58,997		
67066G-10-4	NVIDIA CORP		07/20/2017	Various	1,477.000	187,877		
67103H-10-7	O REILLY AUTOMOTIVE INC		06/22/2017	Various	299.000	75,732		
674599-10-5	OCCIDENTAL PETROLEUM CO		04/03/2017	Banc of America Securities	1,862.000	118,703		
681919-10-6	OMNICOM GROUP		11/22/2017	Banc of America Securities	796.000	65,246		
682680-10-3	ONEOK INC		11/22/2017	Various	1,103.000	59,692		
68389X-10-5	ORACLE CORP		08/22/2017	Various	7,569.000	339,334		
69331C-10-8	PG&E CORP		04/03/2017	Banc of America Securities	1,242.000	82,655		
693475-10-5	PNC BANK CORP		07/21/2017	Various	2,346.000	292,167		
693506-10-7	PPG INDUSTRIES		04/03/2017	Banc of America Securities	661.000	69,464		
69351T-10-6	PPL CORPORATION		04/03/2017	Banc of America Securities	1,664.000	61,768		
693656-10-0	PVH CORP		12/15/2017	Banc of America Securities	394.000	52,816		
693718-10-8	PACCAR INC		06/22/2017	Various	1,002.000	66,575		
701094-10-4	PARKER HANNIFIN		10/23/2017	Banc of America Securities	359.000	58,281		
704326-10-7	PAYCHEX INC		04/03/2017	Banc of America Securities	862.000	50,384		
70450Y-10-3	PAYPAL HOLDINGS INC		08/22/2017	Various	2,853.000	129,755		
70788V-10-2	PENN VIRGINIA CORP		10/26/2017	Corporate Action	410.000	16,291		
712704-10-5	PEOPLE'S UNITED FINANCIAL INC		12/15/2017	Banc of America Securities	4,023.000	75,713		
713448-10-8	PEPSICO INC		12/19/2017	Various	7,855.000	899,481		
717081-10-3	PFIZER INC		05/10/2017	Various	14,447.000	494,232		
718172-10-9	PHILIP MORRIS INTL INC		05/10/2017	Various	3,718.000	419,662		
718546-10-4	PHILLIPS 66		04/03/2017	Banc of America Securities	1,043.000	81,667		
723484-10-1	PINNACLE WEST CAPITAL CORP		11/22/2017	Banc of America Securities	620.000	55,360		
723787-10-7	PIONEER NATURAL RESOURCES		06/22/2017	Various	438.000	79,170		
74005P-10-4	PRAXAIR INC		12/29/2017	Various	2,000.000	283,027		
74039L-10-3	PREFERRED APARTMENT COMMUN-A		12/18/2017	Investment Technology Group	4,793.000	102,666		
74144T-10-8	T ROWE PRICE GROUP INC		04/03/2017	Banc of America Securities	597.000	40,721		
741503-40-3	PRICELINE.COM INC		06/22/2017	Various	123.000	219,358		
74251V-10-2	PRINCIPAL FINL GROUP		11/22/2017	Banc of America Securities	808.000	51,744		
742718-10-9	PROCTER & GAMBLE CO/THE		12/19/2017	Various	8,015.000	717,105		
743315-10-3	PROGRESSIVE CORP COMMON		04/03/2017	Banc of America Securities	1,416.000	55,635		
74340W-10-3	PROLOGIS INC		04/03/2017	Banc of America Securities	1,320.000	68,970		
744320-10-2	PRUDENTIAL FINANCIAL INC		04/03/2017	Banc of America Securities	1,064.000	113,263		

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744573-10-6	PUBLIC SERVICE ENTERPRISE GP		04/03/2017	Banc of America Securities	1,309.000	57,949		
74460D-10-9	PUBLIC STORAGE REIT		12/27/2017	Various	4,811.000	1,017,247		
747525-10-3	QUALCOMM INC		04/03/2017	Banc of America Securities	3,668.000	207,279		
74834L-10-0	QUEST DIAGNOSTICS INC		11/22/2017	Banc of America Securities	599.000	57,309		
754730-10-9	RAYMOND JAMES FINANCIAL INC.		12/15/2017	Banc of America Securities	647.000	57,098		
755111-50-7	RAYTHEON COMPANY		04/03/2017	Banc of America Securities	721.000	109,433		
756109-10-4	REALTY INCOME CORP		10/23/2017	Banc of America Securities	987.000	57,638		
756577-10-2	RED HAT INC		04/03/2017	Banc of America Securities	437.000	37,796		
75886F-10-7	REGENERON PHARMACEUTICALS		08/22/2017	Various	199.000	82,760		
7591EP-10-0	REGIONS FINANCIAL CORP		04/03/2017	Banc of America Securities	3,246.000	47,359		
760759-10-0	REPUBLIC SERVICES		10/23/2017	Banc of America Securities	854.000	53,853		
761152-10-7	RESMED INC		08/22/2017	JP Morgan Securities, Inc.	353.000	26,320		
773903-10-9	ROCKWELL INTL CORP		04/03/2017	Banc of America Securities	306.000	47,528		
774341-10-1	ROCKWELL COLLINS INC		08/22/2017	Various	438.000	45,711		
776696-10-6	ROPER INDUSTRIES INC		04/03/2017	Banc of America Securities	246.000	50,691		
778296-10-3	ROSS STORES		10/23/2017	Various	1,214.000	77,571		
78409V-10-4	S&P GLOBAL INC		04/03/2017	Banc of America Securities	579.000	74,899		
78410G-10-4	SBA COMMUNICATIONS CORP		11/22/2017	Banc of America Securities	330.000	55,107		
78462F-10-3	SPDR TRUST SERIES 1		10/31/2017	Credit Suisse First Boston	738.000	176,734		
79466L-30-2	SALESFORCE.COM INC		08/22/2017	Various	1,711.000	141,935		
808513-10-5	SCHWAB CHARLES CORP		04/03/2017	Banc of America Securities	3,112.000	126,285		
816851-10-9	SEMPRA ENERGY		04/03/2017	Banc of America Securities	619.000	68,010		
824348-10-6	SHERWIN-WILLIAMS CO		04/03/2017	Banc of America Securities	196.000	60,490		
82836G-10-2	SILVERBOW RESOURCES INC		05/05/2017	Tax Free Exchange	11,123.000	212,229		
828806-10-9	SIMON PROPERTY GROUP SIMON PROPERTY GROUP INC		05/10/2017	Various	805.000	139,840		
83088M-10-2	SKYWORKS SOLUTIONS INC		06/22/2017	Various	463.000	45,525		
832696-40-5	JM SMUCKER CO		10/23/2017	Banc of America Securities	374.000	43,402		
842587-10-7	SOUTHERN CO		04/03/2017	Banc of America Securities	2,438.000	121,827		
844741-10-8	SOUTHWEST AIR		04/03/2017	Banc of America Securities	1,245.000	67,242		
854502-10-1	STANLEY BLACK & DECKER		04/03/2017	Banc of America Securities	371.000	49,124		
855244-10-9	STARBUCKS CORP		10/13/2017	Various	44,969.000	2,490,701		
857477-10-3	STATE STREET CORP		09/22/2017	Banc of America Securities	928.000	74,293		
863667-10-1	STRYKER CORP		09/22/2017	Banc of America Securities	799.000	105,770		
867914-10-3	SUNTRUST BANK		04/03/2017	Banc of America Securities	1,281.000	71,057		
871503-10-8	SYMANTEC CORP		11/22/2017	Various	1,970.000	58,666		
871607-10-7	SYNOPSYSINC.		10/23/2017	Various	650.000	51,097		
87165B-10-3	SYNCHRONY FINANCIAL		05/10/2017	Various	2,128.000	68,742		
871829-10-7	SYSCO CORPORATION		04/03/2017	Banc of America Securities	1,206.000	62,350		
872540-10-9	TJX COMPANIES INC		12/28/2017	Various	16,411.000	1,231,656		
876030-10-7	TAPESTRY INC		10/31/2017	Tax Free Exchange	1,359.000	54,657		
87612E-10-6	TARGET CORP		04/03/2017	Banc of America Securities	1,513.000	81,763		
882508-10-4	TEXAS INSTRUMENTS INC		06/22/2017	Various	2,383.000	191,435		
883203-10-1	TEXTRON INC		10/23/2017	Banc of America Securities	1,020.000	50,059		
883556-10-2	THERMO FISHER SCIENTIFIC		08/22/2017	Various	999.000	156,493		
88579Y-10-1	3M		08/22/2017	Various	1,477.000	282,677		
887317-30-3	TIME WARNER INC		11/22/2017	Banc of America Securities	1,986.000	193,481		
891027-10-4	TORCHMARK CORP		12/15/2017	Banc of America Securities	636.000	56,998		
893641-10-0	TRANSDIGM GROUP INC		04/03/2017	Banc of America Securities	124.000	27,127		
89417E-10-9	TRAVELERS COS INC THE		04/03/2017	Banc of America Securities	685.000	82,467		
90130A-10-1	TWENTY FIRST CENTURY FOX-B		12/15/2017	Banc of America Securities	1,735.000	60,725		
90130A-20-0	TWENTY FIRST CENTURY FOX-B		10/23/2017	Banc of America Securities	2,207.000	57,426		
902494-10-3	TYSON		04/03/2017	Banc of America Securities	718.000	44,509		
902653-10-4	UDR INC REIT		12/15/2017	Banc of America Securities	1,455.000	57,283		
902973-30-4	US BANCORP		04/03/2017	Banc of America Securities	3,643.000	187,833		
90384S-30-3	ULTA BEAUTY INC		11/22/2017	Banc of America Securities	181.000	48,469		
907818-10-8	UNION PACIFIC CORP		07/17/2017	Various	4,250.000	454,258		
910047-10-9	UNITED CONTINENTAL HLDGS		11/22/2017	Banc of America Securities	928.000	63,645		
911312-10-6	UNITED PARCEL SERVICE - CL B		12/20/2017	Various	5,012.000	572,641		
911363-10-9	UNITED RENTALS		09/22/2017	Banc of America Securities	232.000	30,698		
913017-10-9	UNITED TECHNOLOGIES CORP		04/03/2017	Banc of America Securities	1,870.000	209,328		
91324P-10-2	UNITEDHEALTH GROUP INC		12/20/2017	Various	3,277.000	595,806		
91529Y-10-6	UNUMPROVIDENT CORP		10/23/2017	Banc of America Securities	1,048.000	51,508		
918204-10-8	V F CORP		10/23/2017	Various	6,548.000	333,649		
91913Y-10-0	VALERO ENERGY CORP		04/03/2017	Banc of America Securities	1,081.000	71,605		
92276F-10-0	VENTAS INC		04/03/2017	Banc of America Securities	893.000	58,143		

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
922908-36-3	VANGUARD S&P 500		12/29/2017	Credit Suisse First Boston	134,599.000	29,684,449		
92343V-10-4	VERIZON COMMUNICATIONS		06/22/2017	Various	10,128.000	496,816		
92345Y-10-6	VERISK ANALYTICS INC		10/23/2017	Banc of America Securities	592.000	48,109		
92532F-10-0	VERTEX PHARMACEUTICALS INC		08/22/2017	Various	648.000	79,471		
92553P-20-1	VIACOM INC		05/10/2017	Various	1,061.000	45,582		
92826C-83-9	VISA INC		04/03/2017	Banc of America Securities	4,614.000	412,353		
929042-10-9	VORNADO REALTY TRUST		10/23/2017	Banc of America Securities	736.000	58,163		
929160-10-9	VULCAN MATERIALS		11/22/2017	Banc of America Securities	451.000	54,150		
92939U-10-6	WEC ENERGY GROUP INC		04/03/2017	Banc of America Securities	804.000	48,730		
931142-10-3	WAL-MART STORES INC		04/03/2017	Banc of America Securities	3,634.000	261,067		
931427-10-8	WALGREENS BOOTS ALLIANCE		09/22/2017	Various	13,215.000	1,051,247		
94106L-10-9	WASTE MANAGEMENT INC		04/03/2017	Banc of America Securities	955.000	69,333		
941848-10-3	WATERS CORP		10/23/2017	Banc of America Securities	291.000	48,348		
949746-10-1	WELLS FARGO & CO		06/22/2017	Various	11,168.000	618,537		
95040Q-10-4	WELLTOWER INC		04/03/2017	Banc of America Securities	900.000	64,044		
958102-10-5	WESTERN DIGITAL CORP		08/22/2017	Various	775.000	64,486		
96145D-10-5	WESTROCK CO		10/23/2017	Banc of America Securities	906.000	48,787		
962166-10-4	WEYERHAEUSER CO REITS		10/24/2017	Various	30,964.000	1,077,994		
963320-10-6	WHIRLPOOL CORP		10/23/2017	Banc of America Securities	238.000	41,081		
969457-10-0	WILLIAMS COMPANIES INC		06/22/2017	Various	2,257.000	66,879		
98310W-10-8	WYNDHAM WORLDWIDE CORP		12/15/2017	Banc of America Securities	508.000	57,211		
983134-10-7	WYNN RESORTS LTD		11/22/2017	Banc of America Securities	211.000	33,486		
98389B-10-0	XCEL ENERGY INC		04/03/2017	Banc of America Securities	1,094.000	48,585		
983919-10-1	XILINX INC		11/22/2017	Banc of America Securities	756.000	44,772		
988498-10-1	YUM! BRANDS INC		04/03/2017	Banc of America Securities	830.000	52,755		
98956P-10-2	ZIMMER BIOMET HOLDINGS, INC		04/03/2017	Banc of America Securities	492.000	59,709		
98978V-10-3	ZOETIS INC		04/03/2017	Banc of America Securities	1,165.000	61,955		
136375-10-2	CANADIAN NAT'L RAILWAY		12/29/2017	Various	6,848.000	561,049		
143658-30-0	CARNIVAL CORP	D	08/22/2017	Various	1,103.000	65,650		
806857-10-8	SCHLUMBERGER LTD	C	12/21/2017	Various	27,356.000	1,935,296		
D4960A-10-3	LEG IMMOBILIEN AG LEG IMMOBILIEN AG	B	11/21/2017	Deutsche Bank Securities, Inc.	964.000	102,302		
G0177J-10-8	ALLERGAN PLC	D	04/03/2017	Banc of America Securities	840.000	199,660		
G0408V-10-2	AON PLC	D	08/22/2017	Various	631.000	75,161		
G1151C-10-1	ACCENTURE PLC	D	05/09/2017	Various	2,333.000	274,138		
G29183-10-3	EATON CORP PLC	D	04/03/2017	Banc of America Securities	1,111.000	82,403		
G40432-11-7	GRAINGER PLC	B	11/21/2017	Various	552,688.000	1,990,828		
G42089-11-3	DIAGEO PLC	B	08/09/2017	Various	14,177.000	464,424		
G47567-10-5	IHS MARKIT LTD	D	10/23/2017	Various	1,245.000	56,892		
G47791-10-1	INGERSOLL RAND PLC	D	04/03/2017	Banc of America Securities	650.000	52,800		
G491BT-10-8	INVESCO LTD	D	10/23/2017	Banc of America Securities	1,468.000	47,375		
G51502-10-5	JOHNSON CONTROLS INTERNATION	D	04/03/2017	Banc of America Securities	2,535.000	104,391		
G5960L-10-3	MEDTRONIC PLC	D	12/18/2017	Various	7,967.000	652,894		
G6095L-10-9	APTIV PLC	D	12/05/2017	Tax Free Exchange	743.000	50,686		
G6518L-10-8	NIELSEN HOLDINGS PLC	D	10/23/2017	Banc of America Securities	1,093.000	45,587		
G7945M-10-7	SEAGATE TECHNOLOGY PLC	D	04/03/2017	Banc of America Securities	688.000	31,173		
G7S00T-10-4	PENTAIR PLC	D	10/23/2017	Various	770.000	51,008		
G87110-10-5	TECHNIPFMC LTD	D	06/22/2017	Various	1,501.000	46,990		
G96629-10-3	WILLIS TOWERS WATSON PLC	D	04/03/2017	Banc of America Securities	325.000	42,231		
G97822-10-3	PERRIGO CO PLC	D	04/03/2017	Banc of America Securities	394.000	26,327		
H1467J-10-4	CHUBB LTD	D	12/29/2017	Various	5,338.000	764,675		
H84989-10-4	TE CONNECTIVITY LTD	D	04/03/2017	Banc of America Securities	883.000	65,059		
N53745-10-0	LYONDELLBASELL INDUSTRIES NV	D	05/10/2017	Various	824.000	73,517		
N59465-10-9	MYLAN NV	D	11/22/2017	Banc of America Securities	1,488.000	57,581		
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD	D	11/22/2017	Banc of America Securities	444.000	44,993		
Y09827-10-9	BROADCOM LTD	D	08/22/2017	Various	1,017.000	226,028		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						146,761,325	XXX	
723682-10-0	Pioneer Fund A		12/31/2017	Pioneer	1,200.202	33,999		
724010-10-3	Pioneer Core Equity Fund A		12/31/2017	Pioneer	110.780	2,258		
72375Q-10-8	Pioneer Mid Cap value Fund A		12/31/2017	Pioneer	113.084	2,808		
72387W-40-8	Pioneer Select Mid Cap Growth Fund A		12/31/2017	Pioneer	437.739	18,088		
9299999. Subtotal - Common Stocks - Mutual Funds						57,153	XXX	
9799997. Total - Common Stocks - Part 3						146,818,478	XXX	
9799998. Total - Common Stocks - Part 5						26,601,081	XXX	

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
9799999. Total - Common Stocks						173,419,559	XXX	
9899999. Total - Preferred and Common Stocks						196,319,559	XXX	
9999999 - Totals						6,358,945,972	XXX	29,111,517

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
042498-AE-1	ARMY & AIR FORCE EXCHANGE SRVC PRIVATE PLACEMENT 2.500% 02/28/17		02/28/2017	Maturity		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				112,500	02/28/2017
233383-AA-6	DYB LEASING LLC 2.565% 11/26/25		11/26/2017	Redemption 100.0000		1,249,999	1,249,999	1,249,999	1,249,999						1,249,999				20,039	11/26/2025
36179M-EK-2	GNMA POOL MA0138 2.500% 06/20/27		12/01/2017	Paydown		309,255	309,255	308,851	308,851		405		405		309,255				4,250	06/20/2027
36184*-9A-2	FHA POOL 000056 7.430% 11/01/22		12/01/2017	Paydown		2	2	2	2						2					11/01/2022
36202C-QX-4	GNMA POOL 002270 8.000% 08/20/26		12/01/2017	Paydown		1,472	1,472	1,487	1,476		(4)		(4)		1,472				49	08/20/2026
36202F-BK-1	GNMA POOL 004542 5.500% 09/20/39		12/01/2017	Paydown		124,001	124,001	130,405	130,109		(6,108)		(6,108)		124,001				3,367	09/20/2039
36203G-HA-4	GNMA POOL 348625 7.500% 04/15/23		12/01/2017	Paydown		1,276	1,276	1,311	1,283		(8)		(8)		1,276				52	04/15/2023
36203R-YD-5	GNMA POOL 357208 7.500% 05/15/23		12/01/2017	Paydown		22,308	22,308	23,085	22,497		(189)		(189)		22,308				1,168	05/15/2023
3620A2-T5-5	GNMA POOL 717072 5.000% 05/15/39		12/01/2017	Paydown		457,726	457,726	464,520	464,190		(6,464)		(6,464)		457,726				9,930	05/15/2039
3620AC-6M-1	GNMA POOL 726376 5.000% 10/15/39		12/01/2017	Paydown		10,487	10,487	10,964	10,946		(459)		(459)		10,487				267	10/15/2039
36224P-VF-2	GNMA POOL 334614 7.500% 05/15/23		12/01/2017	Paydown		6,468	6,468	6,650	6,530		(61)		(61)		6,468				266	05/15/2023
36224S-JA-1	GNMA POOL 336957 7.000% 05/15/23		12/01/2017	Paydown		1,664	1,664	1,686	1,673		(9)		(9)		1,664				70	05/15/2023
36295P-U2-6	GNMA POOL 676601 6.500% 11/15/37		12/01/2017	Paydown		24,857	24,857	26,188	26,110		(1,253)		(1,253)		24,857				1,375	11/15/2037
36295Q-KU-3	GNMA POOL 677207 6.500% 08/15/38		12/01/2017	Paydown		313	313	323	323		(10)		(10)		313				11	08/15/2038
36296F-MQ-3	GNMA POOL 689867 6.500% 09/15/38		12/01/2017	Paydown		11,719	11,719	12,115	12,101		(382)		(382)		11,719				419	09/15/2038
36296N-W7-7	GNMA POOL 696470 6.500% 08/15/38		12/01/2017	Paydown		11,785	11,785	12,177	12,093		(308)		(308)		11,785				439	08/15/2038
36296Q-3N-7	GNMA POOL 698405 5.000% 07/15/39		12/01/2017	Paydown		547,383	547,383	560,640	560,045		(12,662)		(12,662)		547,383				15,088	07/15/2039
36297A-KW-2	GNMA POOL 706009 5.500% 01/15/39		12/01/2017	Paydown		46,051	46,051	47,433	47,345		(1,293)		(1,293)		46,051				1,172	01/15/2039
362995-BA-9	FHA PROJ 236 #071-44173 SALEM 8.930% 07/01/19		07/01/2017	Paydown		740,849	740,849	721,234	738,063		2,785		2,785		740,849				33,553	07/01/2019
380992-GM-3	FHA POOL 000012 7.430% 06/20/21		12/01/2017	Paydown		5,442	5,442	5,457	5,427		14		14		5,442				222	06/20/2021
38373M-5H-9	GNMA SERIES 2009-7 CLASS Z 5.905% 12/16/50		12/01/2017	Paydown		2,487,068	2,487,068	2,487,068	2,487,068						2,487,068				121,535	12/16/2050
38373M-AK-6	GNMA SERIES 2001-16 CLASSZ 6.750% 10/16/40		12/01/2017	Paydown		179,987	179,987	206,339	189,537		(9,550)		(9,550)		179,987				1,282	10/16/2040
38373M-BE-9	GNMA SERIES 2001-58 CLASS Z 6.455% 09/16/41		12/01/2017	Paydown		77,780	77,780	71,711	72,927		4,854		4,854		77,780				2,752	09/16/2041
38373M-FX-3	GNMA SERIES 2002-56 CLASS Z 7.236% 06/16/42		12/01/2017	Paydown		13,583	13,583	13,814	13,582		1		1		13,583				498	06/16/2042
38373S-LY-1	GNMA REMIC SERIES 2003-12 CLASS OZ 5.250% 02/20/33		12/01/2017	Paydown		101,830	101,830	102,883	102,129		(300)		(300)		101,830				2,737	02/20/2033
38374B-JX-2	GNMA REMIC SERIES 2003-59 CLASS Z 5.407% 06/16/43		12/01/2017	Paydown		267,401	267,401	294,230	271,056		(3,656)		(3,656)		267,401				7,891	06/16/2043
38374C-GS-4	GNMA REMIC SERIES 2003-76 CLASS PZ 6.000% 09/20/33		12/01/2017	Paydown		1,313,699	1,313,699	1,289,445	1,298,840		14,859		14,859		1,313,699				40,880	09/20/2033
38376G-RK-8	GNMA SERIES 2010-71 CLASS C 4.717% 10/16/47		12/01/2017	Paydown		1,019,539	1,019,539	1,029,734	1,018,518		1,021		1,021		1,019,539				11,498	10/16/2047
38376K-C9-0	GNMA SERIES 2009-91 CLASS MB 4.000% 10/16/24		12/01/2017	Paydown		855,286	855,286	825,752	843,652		11,634		11,634		855,286				29,376	10/16/2024
38376P-TU-4	GNMA SERIES 2009-125 CLASS MP 4.000% 12/16/24		12/01/2017	Paydown		16,577	16,577	15,901	16,311		266		266		16,577				586	12/16/2024
38376T-VX-7	GNMA SERIES 20106 CLASS EB 4.000% 01/16/25		12/01/2017	Paydown		137,649	137,649	133,251	135,888		1,761		1,761		137,649				5,506	01/16/2025
38376V-BN-6	GNMA SERIES 2010-20 CLASS PW 4.500% 09/16/38		12/01/2017	Paydown		2,926,048	2,926,048	2,911,875	2,919,141		6,906		6,906		2,926,048				68,263	09/16/2038
38376V-VN-4	GNMA SERIES 2010-17 CLASS B 4.000% 02/16/25		12/01/2017	Paydown		2,234,557	2,234,557	2,146,920	2,202,802		31,755		31,755		2,234,557				45,033	02/16/2025
38376W-NB-7	GNMA SERIES 2010-24 CLASS QB 4.500% 04/20/39		12/01/2017	Paydown		2,558,217	2,558,217	2,555,019	2,552,910		5,307		5,307		2,558,217				58,296	04/20/2039
38376Y-VT-5	GNMA SERIES 2010-43 CLASS VN 5.000% 08/20/29		12/01/2017	Paydown		828,512	828,512	869,937	836,084		(7,572)		(7,572)		828,512				29,947	08/20/2029
38377E-K3-7	GNMA SERIES 2010-60 CLASS QG 4.500% 03/20/39		12/01/2017	Paydown		1,992,838	1,992,838	2,032,694	1,998,476		(5,638)		(5,638)		1,992,838				46,075	03/20/2039
38377F-EK-3	GNMA SERIES 2010-61 CLASS DB 4.000% 05/20/25		12/01/2017	Paydown		79,777	79,777	77,795	78,895		882		882		79,777				3,191	05/20/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	GNMA SERIES 2013-37 CLASS LV 3.500%																			
38378J-NU-2	02/20/25		12/01/2017	Paydown		405,476	405,476	417,013	415,078		(9,603)		(9,603)		405,476				7,728	02/20/2025
664355-9W-6	FHA POOL 0000851 8.548% 12/25/20		12/29/2017	Direct																12/25/2020
664355-9W-6	FHA POOL 0000851 8.548% 12/25/20		10/01/2017	Paydown		5,874	5,874	5,772	5,826		49		49		5,874				232	12/25/2020
				Redemption																
71654Q-BC-5	PETROLEOS MEXICANOS 2.000% 12/20/22		12/20/2017	100.0000		500,000	500,000	500,000	500,000						500,000				7,500	12/20/2022
71654Q-BD-3	PETROLEOS MEXICANOS 1.950% 12/20/22		12/20/2017	Call 100.0000		250,000	250,000	250,000	250,000						250,000				3,656	12/20/2022
				Redemption																
71654Q-BL-5	PETROLEOS MEXICANOS 2.830% 02/15/24		08/15/2017	100.0000		4,542,000	4,542,000	4,542,000	4,542,000						4,542,000				94,262	02/15/2024
	VA/VENDEE MTG TRUST SERIES 1992-1 CLASS 2Z																			
911760-AP-1	7.750% 05/15/22		12/01/2017	Paydown		72,240	72,240	71,850	71,950		290		290		72,240				3,057	05/15/2022
	VA/VENDEE MTG TRUST SERIES 1992-2 CLASS Z																			
911760-BG-0	7.250% 09/15/22		12/01/2017	Paydown		741,949	741,949	691,811	723,151		18,799		18,799		741,949				28,437	09/15/2022
	VA/VENDEE MTG TRUST SERIES 1994-2 CLASS 3ZB																			
911760-EJ-1	6.500% 06/15/24		12/01/2017	Paydown		1,296,205	1,296,205	1,102,711	1,215,772		80,433		80,433		1,296,205				43,165	06/15/2024
	VA/VENDEE MTG TRUST SERIES 1996-3 CLASS 2Z																			
911760-JJ-6	7.750% 10/15/26		12/01/2017	Paydown		632,225	632,225	616,534	623,427		8,798		8,798		632,225				25,878	10/15/2026
912828-2A-7	US TREASURY N/B 1.500% 08/15/26		05/19/2017	Various		15,909,604	17,200,000	15,700,506	15,701,786		11,966		11,966		15,713,752		195,852	195,852	122,147	08/15/2026
912828-B9-0	US TREASURY N/B 2.000% 02/28/21		07/11/2017	Various		25,717,136	25,438,000	26,045,304	25,979,463		(45,467)		(45,467)		25,933,995		(216,859)	(216,859)	360,053	02/28/2021
912828-K7-4	US TREASURY N/B 2.000% 08/15/25		04/04/2017	Barclays Capital, Inc.		684,193	700,000	682,391	684,464		431		431		684,894		(702)	(702)	8,972	08/15/2025
912828-L2-4	US TREASURY N/B 1.875% 08/31/22		04/04/2017	BMO Capital		696,525	700,000	694,422	695,403		203		203		695,605		919	919	7,918	08/31/2022
912828-M5-6	US TREASURY N/B 2.250% 11/15/25		04/05/2017	Royal Bank of Canada		1,146,132	1,150,000	1,156,199	1,155,651		(158)		(158)		1,155,493		(9,361)	(9,361)	10,436	11/15/2025
912828-N3-0	US TREASURY N/B 2.125% 12/31/22		06/14/2017	Royal Bank of Scotland		1,169,811	1,150,000	1,159,434	1,158,184		(603)		(603)		1,157,582		12,229	12,229	11,476	12/31/2022
912828-R3-6	US TREASURY N/B 1.625% 05/15/26		04/05/2017	Various		19,833,807	21,225,000	19,821,414	19,821,661		10,519		10,519		19,832,179		1,628	1,628	73,118	05/15/2026
				Morgan Stanley & Co.,																
912828-R6-9	US TREASURY N/B 1.625% 05/31/23		06/14/2017	Inc.		493,809	500,000	503,320	503,063		(212)		(212)		502,851		(9,043)	(9,043)	4,484	05/31/2023
912828-S3-5	US TREASURY N/B 1.375% 06/30/23		04/04/2017	Barclays Capital, Inc.		694,751	725,000	733,326	732,769		(306)		(306)		732,463		(37,712)	(37,712)	2,671	06/30/2023
912828-T2-6	US TREASURY N/B 1.375% 09/30/23		09/06/2017	Barclays Capital, Inc.		973,668	1,000,000	989,453	989,748		1,006		1,006		990,753		(17,086)	(17,086)	13,036	09/30/2023
				Deutsche Bank																
912828-T9-1	US TREASURY N/B 1.625% 10/31/23		05/19/2017	Securities, Inc.		2,152,047	2,200,000	2,140,390	2,140,362		3,166		3,166		2,143,528		8,519	8,519	20,207	10/31/2023
912828-U2-4	US TREASURY N/B 2.000% 11/15/26		06/14/2017	Various		66,009,528	68,775,000	66,125,502	66,130,866		29,711		29,711		66,160,577		(151,049)	(151,049)	338,026	11/15/2026
912828-U5-7	US TREASURY N/B 2.125% 11/30/23		06/14/2017	Various		3,317,283	3,300,000	3,258,250	3,258,414		1,748		1,748		3,260,162		57,121	57,121	29,423	11/30/2023
917991-8U-8	FHA POOL 000132 7.430% 12/01/23		11/01/2017	Paydown		18,360	18,360	10,322	15,014		3,347		3,347		18,360				741	12/01/2023
	VA/VENDEE MTG TRUST SERIES 2010-1 CLASS DV																			
92261X-AB-4	4.250% 05/15/21		12/01/2017	Paydown		969,724	969,724	1,007,906	988,196		(18,472)		(18,472)		969,724				22,469	05/15/2021
0599999. Subtotal - Bonds - U.S. Governments						177,895,752	183,160,458	177,874,725	177,939,127		122,169		122,169		178,061,292		(165,544)	(165,544)	1,918,675	XXX
	LILE FINANCE LTD SERIES 144A 3.179%			Redemption																
532386-AB-5	05/06/25	D	11/06/2017	100.0000		5,348,479	5,348,479	5,348,479	5,348,479						5,348,479				106,557	05/06/2025
				Redemption																
906609-AA-0	UNION 15 SPC SERIES 144A 2.785% 12/01/24	C	12/01/2017	100.0000		1,551,553	1,551,553	1,551,553	1,551,553						1,551,553				27,077	12/01/2024
1099999. Subtotal - Bonds - All Other Governments						6,900,032	6,900,032	6,900,032	6,900,032						6,900,032				133,634	XXX
				Redemption																
074851-QR-0	BEAVER CNTY PA SERIES B 3.479% 11/15/25		11/15/2017	104.0000		1,887,600	1,815,000	1,815,000	1,815,000						1,815,000		72,600	72,600	63,144	11/15/2025
				Redemption																
074851-QS-8	BEAVER CNTY PA SERIES B 3.679% 11/15/26		11/15/2017	104.0000		2,386,800	2,295,000	2,295,000	2,295,000						2,295,000		91,800	91,800	84,433	11/15/2026
				Redemption																
074851-QT-6	BEAVER CNTY PA SERIES B 3.779% 11/15/27		11/15/2017	104.0000		2,158,000	2,075,000	2,075,000	2,075,000						2,075,000		83,000	83,000	78,414	11/15/2027
				Redemption																
074851-QX-7	BEAVER CNTY PA SERIES B 4.179% 11/15/31		11/15/2017	104.0000		1,497,600	1,440,000	1,440,000	1,440,000						1,440,000		57,600	57,600	60,178	11/15/2031
				Redemption																
074851-QY-5	BEAVER CNTY PA SERIES B 4.229% 11/15/32		11/15/2017	104.0000		1,497,600	1,440,000	1,440,000	1,440,000						1,440,000		57,600	57,600	60,898	11/15/2032
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						9,427,600	9,065,000	9,065,000	9,065,000						9,065,000		362,600	362,600	347,067	XXX
	ARLINGTON TX ADMISSIONS & TAXE 6.126%			Redemption																
041800-AA-1	01/01/36		01/01/2017	100.0000		247,807	247,807	291,222	291,144						291,144		(43,337)	(43,337)	7,590	01/01/2036
	CAMP PENDELTON/QUANTICO NTS SERIES 2003 A-1			Redemption																
134011-AA-3	SERIES 144 5.937% 10/01/43		10/01/2017	100.0000		125,000	125,000	125,000	125,000						125,000				5,492	10/01/2043

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
235036-RA-0	DALLAS FORT WORTH TEX IN INTL ARPT REV 3.239% 11/01/17		11/01/2017	Maturity		5,775,000	5,775,000	5,829,575	5,783,272		(8,272)		(8,272)		5,775,000				187,052	11/01/2017
235036-TA-8	DALLAS FORT WORTH TEX IN INTL ARPT REV 2.870% 11/01/17		11/01/2017	Maturity		6,665,000	6,665,000	6,665,000	6,665,000						6,665,000				191,286	11/01/2017
31288E-Y3-5	FHLMC POOL C76130 5.000% 02/01/33		12/01/2017	Paydown		75,276	75,276	74,806	74,836		440		440		75,276				631	02/01/2033
31288G-Q2-1	FHLMC POOL C77673 5.000% 03/01/33		12/01/2017	Paydown		156,197	156,197	155,221	155,393		804		804		156,197				3,938	03/01/2033
31288W-EB-9	FHLMC POOL 406430 3.125% 03/01/22		12/01/2017	Paydown		1,533	1,533	1,527	1,528		5		5		1,533				23	03/01/2022
312906-J5-0	FHLMC SERIES 198 CLASS Z 8.500% 09/15/22		12/15/2017	Paydown		11,266	11,266	9,940	10,853		413		413		11,266				516	09/15/2022
312916-FL-8	FHLMC SERIES 1526 CLASS L 6.500% 06/15/23		12/01/2017	Paydown		81,877	81,877	74,304	79,902		1,976		1,976		81,877				2,388	06/15/2023
312916-ZY-8	FHLMC SERIES 1562 CLASS Z 7.000% 07/15/23		12/01/2017	Paydown		178,359	178,359	168,310	174,360		3,999		3,999		178,359				5,777	07/15/2023
31292G-L8-7	FHLMC POOL 000351 8.000% 07/01/24		12/01/2017	Paydown		1,404	1,404	1,394	1,396		9		9		1,404				61	07/01/2024
31296L-PK-1	FHLMC POOL A12226 5.000% 08/01/33		12/01/2017	Paydown		36,316	36,316	35,949	35,991		325		325		36,316				439	08/01/2033
31339N-TZ-9	FHLMC REMIC SERIES 2428 CLASS ED 6.000% 03/15/17		03/01/2017	Paydown		24	24	23	23						24					03/15/2017
3133T0-J7-0	FHLMC SERIES 1578 CLASS K 6.900% 09/15/23		12/01/2017	Paydown		38,495	38,495	36,634	37,896		599		599		38,495				1,486	09/15/2023
3133T0-VX-9	FHLMC SERIES 1560 CLASS Z 7.000% 08/15/23		12/01/2017	Paydown		747,920	747,920	685,593	721,016		26,904		26,904		747,920				28,212	08/15/2023
3133T0-Y6-5	FHLMC SERIES 1572 CLASS ZZ 7.000% 09/15/23		12/01/2017	Call 100.0000		179,903	179,903	167,359	175,877		(463)		(463)		175,414		4,489	4,489	41,750	09/15/2023
3133T2-4T-4	FHLMC REMIC SERIES 1648 CLASS G 6.000% 12/15/23		12/01/2017	Paydown		103,555	103,555	84,203	100,355		3,201		3,201		103,555				3,191	12/15/2023
3133T3-3F-3	FHLMC SERIES 1676 CLASS KZ 6.500% 02/15/24		12/01/2017	Paydown		359,882	359,882	328,929	346,993		12,889		12,889		359,882				12,549	02/15/2024
3133T4-DK-9	FHLMC REMIC SERIES 1685 CLASS J 6.000% 02/15/24		12/01/2017	Paydown		232,086	232,086	194,372	222,993		9,093		9,093		232,086				7,763	02/15/2024
3133T4-V6-0	FHLMC REMIC SERIES 1709 CLASS Z 6.500% 03/15/24		12/01/2017	Paydown		421,195	421,195	374,280	401,691		19,504		19,504		421,195				14,335	03/15/2024
3133T5-MS-9	FHLMC SERIES 1731 CLASS H 6.250% 05/15/24		12/01/2017	Paydown		184,748	184,748	145,720	173,575		11,173		11,173		184,748				4,803	05/15/2024
3133T5-N7-4	FHLMC SERIES 1755 CLASS N 6.000% 10/15/24		12/01/2017	Paydown		32,156	32,156	23,554	30,547		1,609		1,609		32,156				899	10/15/2024
3133T6-QN-4	FHLMC SERIES 1806 CLASS D 6.500% 12/15/25		12/01/2017	Paydown		58,397	58,397	54,309	57,044		1,353		1,353		58,397				2,433	12/15/2025
3133T6-SH-5	FHLMC SERIES 1811 CLASS G 6.500% 01/15/26		12/01/2017	Paydown		8,241	8,241	7,711	8,150		91		91		8,241				293	01/15/2026
3133T6-T7-6	FHLMC SERIES 1843 CLASS Z 7.000% 04/15/26		12/01/2017	Paydown		118,471	118,471	103,051	111,442		7,030		7,030		118,471				4,296	04/15/2026
3133T7-PN-3	FHLMC SERIES 1871 CLASS Z 7.000% 08/15/26		12/01/2017	Paydown		12,646	12,646	11,458	12,094		552		552		12,646				467	08/15/2026
3133T8-LK-1	FHLMC SERIES 1910 CLASS ZU 8.000% 11/15/26		12/01/2017	Paydown		129,627	129,627	133,098	130,955		(1,328)		(1,328)		129,627				5,635	11/15/2026
3133T8-XJ-1	FHLMC SERIES 1941 CLASS E 7.500% 02/15/27		12/01/2017	Paydown		47,816	47,816	46,463	47,136		680		680		47,816				2,172	02/15/2027
3133TB-WG-1	FHLMC SERIES 1995 CLASS PD 6.500% 10/20/27		12/01/2017	Paydown		79,992	79,992	74,630	77,431		2,562		2,562		79,992				2,680	10/20/2027
3133TG-E9-6	FHLMC REMIC SERIES 2086 CLASS GB 6.000% 09/15/28		12/01/2017	Paydown		49,036	49,036	45,688	47,474		1,562		1,562		49,036				1,477	09/15/2028
3133TK-G7-9	FHLMC SERIES 2141 CLASS E 6.600% 04/15/29		12/01/2017	Paydown		36,537	36,537	34,122	34,858		1,679		1,679		36,537				1,244	04/15/2029
3133TP-QW-2	FHLMC SERIES 2252 CLASS PE 7.500% 09/15/30		12/01/2017	Paydown		43,017	43,017	42,936	42,917		100		100		43,017				1,563	09/15/2030
3133TT-TT-8	FHLMC REMIC SERIES 2330 CLASS PZ 6.500% 06/15/31		12/01/2017	Paydown		544,249	544,249	506,774	523,297		20,952		20,952		544,249				18,242	06/15/2031

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
31358J-BJ-9	FNMA SERIES 1991-119 CLASS Z 8.500% 09/25/21		12/01/2017	Paydown		55,749	55,749	50,108	53,652		2,096		2,096		55,749				2,407	09/25/2021
31358J-KC-4	FNMA SERIES G-27 CLASS JQ 8.500% 09/25/21		12/01/2017	Paydown		13,290	13,290	13,056	13,202		88		88		13,290				422	09/25/2021
31358P-HT-7	FNMA SERIES G92-35 CLASS E 7.500% 07/25/22		12/01/2017	Paydown		50,841	50,841	51,869	50,902		(61)		(61)		50,841				2,085	07/25/2022
31358S-6S-5	FNMA REMIC SERIES 2001-M1 CLASS D 6.460% 02/25/31		12/01/2017	Paydown		3,001,976	3,001,976	2,929,552	2,988,628		13,348		13,348		3,001,976				149,079	02/25/2031
31358U-2K-1	FNMA SERIES 1993-50 CLASS PZ PAC Z 7.000% 05/25/23		12/01/2017	Paydown		537,859	537,859	507,195	524,588		13,271		13,271		537,859				17,783	05/25/2023
31358U-7D-2	FNMA SERIES 1993-70 CLASS Z 6.900% 05/25/23		12/01/2017	Paydown		87,919	87,919	79,734	84,623		3,295		3,295		87,919				2,921	05/25/2023
31358U-MV-5	FNMA SERIES 1993 CLASS 15-H 7.250% 04/25/23		12/01/2017	Paydown		152,520	152,520	151,590	151,736		784		784		152,520				5,923	04/25/2023
31359A-2P-3	FNMA SERIES 1993-104 CLASS E 6.500% 07/25/23		12/01/2017	Paydown		42,903	42,903	38,982	41,685		1,219		1,219		42,903				1,642	07/25/2023
31359A-UG-2	FNMA SERIES 1993-96 CLASS PZ 7.000% 06/25/23		12/01/2017	Paydown		44,513	44,513	42,795	43,724		790		790		44,513				1,476	06/25/2023
31359B-P4-3	FNMA SERIES 1993-133 CLASS KZ 7.000% 08/25/23		12/01/2017	Paydown		324,522	324,522	314,748	319,750		4,772		4,772		324,522				11,922	08/25/2023
31359B-TX-5	FNMA SERIES 1993-127 CLASS H 6.500% 07/25/23		12/01/2017	Paydown		19,649	19,649	18,007	19,007		642		642		19,649				621	07/25/2023
31359B-VY-0	FNMA SERIES 1993-130 CLASS M 6.500% 08/25/23		12/01/2017	Paydown		217,131	217,131	187,493	209,777		7,354		7,354		217,131				8,502	08/25/2023
31359D-3U-5	FNMA SERIES 1993-163 CLASS ZA 7.000% 09/25/23		12/01/2017	Paydown		50,932	50,932	48,983	50,037		895		895		50,932				1,935	09/25/2023
31359D-JT-1	FNMA SERIES 1993-156 CLASS ZB 7.000% 09/25/23		12/01/2017	Paydown		257,834	257,834	246,784	252,813		5,020		5,020		257,834				8,845	09/25/2023
31359D-YS-6	FNMA SERIES 1993-31 CLASS PW 7.000% 09/25/23		12/01/2017	Paydown		1,267,186	1,267,186	1,299,261	1,269,264		(2,078)		(2,078)		1,267,186				44,722	09/25/2023
31359D-Z4-8	FNMA SERIES 1993-187 CLASS LA 6.500% 09/25/23		12/01/2017	Paydown		826,919	826,919	807,511	820,097		6,821		6,821		826,919				29,177	09/25/2023
31359E-HA-2	FNMA REMIC SERIES 1993-183 CLASS KA 6.500% 10/25/23		12/01/2017	Paydown		456,056	456,056	445,459	452,198		3,858		3,858		456,056				15,848	10/25/2023
31359F-TF-5	FNMA REMIC SERIES 1993-223 CLASS PZ PAC Z 6.500% 12/25/23		12/01/2017	Paydown		75,094	75,094	70,320	73,142		1,952		1,952		75,094				2,504	12/25/2023
31359G-ER-3	FNMA SERIES 1993-225 CLASS OK 6.500% 12/25/23		12/01/2017	Paydown		332,363	332,363	264,141	315,026		17,337		17,337		332,363				11,415	12/25/2023
31359H-5D-2	FNMA SERIES 1994-93 CLASS PN 8.000% 02/25/24		12/01/2017	Paydown		284,404	284,404	275,072	281,066		3,338		3,338		284,404				12,031	02/25/2024
31359K-PQ-4	FNMA REMIC SERIES 1996-32 CLASS PJ 7.000% 08/25/26		12/01/2017	Paydown		71,087	71,087	69,754	70,371		716		716		71,087				2,301	08/25/2026
31359L-KA-2	FNMA REMIC SERIES G94-13 CLASS ZA 7.000% 11/17/24		12/01/2017	Paydown		627,257	627,257	541,823	595,365		31,893		31,893		627,257				23,481	11/17/2024
313602-EG-5	FNMA SERIES 1988-17 CLASS C 10.000% 06/25/18		12/01/2017	Paydown		2,655	2,655	2,681	2,641		14		14		2,655				83	06/25/2018
31362N-YL-4	FNMA POOL 066415 3.706% 07/01/17		03/01/2017	Paydown		632	632	625	629		3		3		632				3	07/01/2017
31364H-FQ-5	FNMA SERIES 56 CLASS 1 6.000% 04/25/19		12/01/2017	Paydown		207	207	155	201		6		6		207				6	04/25/2019
31371N-MG-7	FNMA POOL 256959 6.000% 11/01/37		12/01/2017	Paydown		164,490	164,490	166,032	165,908		(1,418)		(1,418)		164,490				5,559	11/01/2037
31377S-A4-0	FNMA POOL 385327 6.160% 08/01/17		04/01/2017	Paydown		763,894	763,894	807,818	763,232		662		662		763,894				15,617	08/01/2017
31377T-B5-4	FNMA POOL 386260 4.700% 06/01/21		12/01/2017	Paydown		42,039	42,039	43,097	42,235		(196)		(196)		42,039				1,077	06/01/2021
31377T-RF-5	FNMA POOL 386686 5.520% 12/01/21		12/01/2017	Paydown		47,008	47,008	48,712	47,415		(408)		(408)		47,008				1,417	12/01/2021
31377T-SZ-0	FNMA POOL 386736 5.480% 01/01/34		12/01/2017	Paydown		105,060	105,060	105,750	105,378		(318)		(318)		105,060				3,180	01/01/2034
3137B0-ZC-1	FREDDIE MAC SERIES 4182 CLASS PV 3.000% 05/15/26		12/01/2017	Paydown		259,301	259,301	263,839	262,978		(3,677)		(3,677)		259,301				4,233	05/15/2026
3137BM-V2-9	FREDDIE MAC SERIES 4552 CLASS AV 3.500% 06/15/27		12/01/2017	Paydown		455,989	455,989	489,690	488,544		(32,555)		(32,555)		455,989				8,691	06/15/2027

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3137BN-CJ-1	FHLMC SERIES 4558 CLASS VA 3.500% 07/15/27		12/01/2017	Paydown		414,212	414,212	444,954	443,959		(29,747)		(29,747)		414,212				7,895	07/15/2027
3137GA-TA-5	FHLMC SERIES 3742 CLASS EM 3.500% 10/15/25		12/01/2017	Paydown		511,732	511,732	493,022	504,911		6,821		6,821		511,732				12,557	10/15/2025
31381G-U9-7	FNMA POOL 460608 6.150% 03/01/22		12/01/2017	Paydown		265,212	265,212	285,766	270,685		(5,473)		(5,473)		265,212				8,927	03/01/2022
31392E-3V-0	FNMA REMIC SERIES 2002-71 CLASS PZ 5.500% 11/25/32		12/01/2017	Paydown		1,261,300	1,261,300	1,183,884	1,225,957		35,343		35,343		1,261,300				30,695	11/25/2032
31393B-N9-2	FNMA REMIC SERIES 2003-35 CLASS DZ 5.500% 05/25/33		12/01/2017	Paydown		61,186	61,186	59,370	60,356		830		830		61,186				1,650	05/25/2033
31393D-VQ-1	FNMA REMIC SERIES 2003-61 CLASS MZ 5.000% 08/25/33		12/01/2017	Paydown		1,659,931	1,659,931	1,566,826	1,624,076		35,854		35,854		1,659,931				30,521	08/25/2033
31393E-2C-2	FNMA REMIC SERIES 2003-85 CLASS PZ 5.000% 09/25/33		12/01/2017	Paydown		1,823,834	1,823,834	1,589,572	1,731,214		92,620		92,620		1,823,834				49,323	09/25/2033
31393N-QM-4	FHLMC REMIC SERIES 2599 CLASS DZ 5.500% 04/15/33		12/01/2017	Paydown		93,265	93,265	90,562	92,208		1,057		1,057		93,265				2,516	04/15/2033
31393P-BK-9	FHLMC REMIC SERIES 2595 CLASS AE 5.000% 04/15/18		12/01/2017	Paydown		163,005	163,005	158,496	162,425		580		580		163,005				3,945	04/15/2018
31393T-S2-3	FNMA REMIC SERIES 2003-109 CLASS PZ 6.000% 11/25/33		12/01/2017	Paydown		221,984	221,984	220,975	220,814		1,171		1,171		221,984				8,174	11/25/2033
31393W-SV-2	FHLMC REMIC SERIES 2645 CLASS NZ 5.000% 07/15/33		12/01/2017	Paydown		375,922	375,922	353,386	367,195		8,728		8,728		375,922				9,648	07/15/2033
31393W-WZ-8	FHLMC REMIC SERIES 2638 CLASS CZ 5.000% 07/15/33		12/01/2017	Paydown		1,168,811	1,168,811	1,136,915	1,155,965		12,846		12,846		1,168,811				29,999	07/15/2033
31394H-R4-5	FHLMC REMIC SERIES 2663 CLASS ZP 5.000% 08/15/33		12/01/2017	Paydown		183,503	183,503	172,181	180,028		3,475		3,475		183,503				5,132	08/15/2033
31394K-D3-5	FHLMC REMIC SERIES 2690 CLASS VZ 5.000% 10/15/33		12/01/2017	Paydown		1,853,663	1,853,663	1,676,482	1,776,013		77,650		77,650		1,853,663				60,210	10/15/2033
31394M-NH-9	FHLMC REMIC SERIES 2716 CLASS VZ 5.000% 12/15/33		12/01/2017	Paydown		1,015,842	1,015,842	940,114	987,147		28,695		28,695		1,015,842				28,751	12/15/2033
31394M-VN-7	FHLMC REMIC SERIES 2725 CLASS CB 4.000% 12/15/18		12/01/2017	Paydown		597,397	597,397	538,217	592,082		5,314		5,314		597,397				11,578	12/15/2018
31394R-VE-6	FHLMC REMIC SERIES 2758 CLASS KZ 5.500% 03/15/34		12/01/2017	Paydown		1,656,144	1,656,144	1,615,009	1,635,913		20,232		20,232		1,656,144				66,879	03/15/2034
31395A-V4-4	FHLMC REMIC SERIES 2812 CLASS OG 5.000% 06/15/34		12/01/2017	Paydown		747,277	747,277	661,340	720,187		27,091		27,091		747,277				19,614	06/15/2034
31397A-FM-0	FHLMC SERIES 3199 CLASS LZ 6.000% 08/15/36		12/01/2017	Paydown		2,577,030	2,577,030	2,537,732	2,554,055		22,975		22,975		2,577,030				72,725	08/15/2036
31397J-QV-9	FHLMC SERIES 3351 CLASS O 0.000% 12/15/36		12/01/2017	Paydown		235,832	235,832	176,358	218,941		16,891		16,891		235,832					12/15/2036
31397U-6T-1	FNMA SERIES 2011-62 CLASS NB 3.500% 07/25/26		12/01/2017	Paydown		151,471	151,471	155,637	152,936		(1,464)		(1,464)		151,471				3,863	07/25/2026
31398M-LJ-3	FNMA SERIES 2010-24 CLASS B 3.500% 03/25/25		12/01/2017	Paydown		2,094,603	2,094,603	2,011,964	2,065,014		29,589		29,589		2,094,603				37,552	03/25/2025
31407N-B2-8	FNMA POOL 835357 4.500% 09/01/35		12/01/2017	Paydown		940,009	940,009	886,987	891,395		48,614		48,614		940,009				29,501	09/01/2035
31410K-C3-6	FNMA POOL 889390 6.000% 03/01/23		12/01/2017	Paydown		229,093	229,093	232,780	231,159		(2,066)		(2,066)		229,093				7,080	03/01/2023
31412U-H3-7	FNMA POOL 935050 5.000% 03/01/39		12/01/2017	Paydown		52,627	52,627	54,206	54,104		(1,477)		(1,477)		52,627				1,695	03/01/2039
31413Y-J7-7	FNMA POOL 959386 5.500% 12/01/22		12/01/2017	Paydown		103,872	103,872	106,872	105,231		(1,359)		(1,359)		103,872				3,254	12/01/2022
31413Y-L6-6	FNMA POOL 959449 5.500% 12/01/22		12/01/2017	Paydown		630,982	630,982	649,208	642,681		(11,699)		(11,699)		630,982				18,124	12/01/2022
31414P-4Z-9	FNMA POOL 972540 5.500% 02/01/38		12/01/2017	Paydown		4,350	4,350	4,473	4,465		(115)		(115)		4,350				111	02/01/2038
31416M-KD-5	FNMA POOL AA3891 5.000% 03/01/39		12/01/2017	Paydown		17,009	17,009	17,461	17,362		(353)		(353)		17,009				423	03/01/2039
451443-NH-4	ID BLDG AUTH FACILITIES SERIES B 5.980% 09/01/29		09/01/2017	Redemption 100.0000		495,000	495,000	505,412	501,856		(248)		(248)		501,608		(6,608)	(6,608)	29,601	09/01/2029
452874-EF-3	IMPERIAL IRR DIST CA TAXABLE WTR SYS PRJ CTFS PARTN 5.840% 07/01/27		07/01/2017	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				292,000	07/01/2027
492279-AQ-7	KERN CO CA PENS FNDG BNDS SERIES 1995 0.000% 08/15/17		08/15/2017	Maturity		38,260,000	38,260,000	7,573,950	36,524,817		1,735,183		1,735,183		38,260,000					08/15/2017
59333A-DF-5	MIAMI-DADE CNTY FLA EDL FACS A TAXABLE UNIV MIAMI SERIES B 5.360% 04/01/24		04/01/2017	Redemption 100.0000		265,000	265,000	265,000	265,000						265,000				7,102	04/01/2024

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										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
593464-AA-8	MIAMI FLA RENT REV REVENUE BONDS 8.650% 07/01/19		07/01/2017	Redemption 100.0000		910,000	910,000	1,133,132	987,258		(22,371)		(22,371)		964,887		(54,887)	(54,887)	78,715	07/01/2019
709193-LZ-7	PENNSYLVANIA ST INDL DEV AUTH 2.967% 07/01/21		07/01/2017	Redemption 100.0000		242,000	242,000	242,000	242,000						242,000				7,180	07/01/2021
73358T-R9-4	PORT AUTH N Y & N J 4.875% 09/15/17		09/15/2017	Maturity		4,750,000	4,750,000	5,192,985	4,804,032		(54,032)		(54,032)		4,750,000				231,563	09/15/2017
786106-EN-0	SACRAMENTO CO CA PENS FNDG BNDS SERIES 95A 0.000% 08/15/17		08/15/2017	Maturity		28,800,000	28,800,000	5,476,032	27,485,593		1,314,407		1,314,407		28,800,000					08/15/2017
786128-AC-2	SACRAMENTO CNTY CALIF PUB FING HSG TAX CNTY PJ SERIES B 6.140% 12/01/23		12/01/2017	Redemption 100.0000		220,000	220,000	213,851	216,105		422		422		216,527		3,473	3,473	13,508	12/01/2023
829788-AU-2	SISTERS PROVIDENCE OBL GRP SERIES 1997 7.700% 10/01/17		10/01/2017	Redemption 100.0000		275,000	275,000	274,431	274,905		95		95		275,000				21,175	10/01/2017
873521-AT-5	CITY OF TACOMA WA LEASE REV 9.350% 03/15/22		09/15/2017	Redemption 100.0000		2,015,000	2,015,000	2,015,000	2,015,000						2,015,000				142,354	03/15/2022
88948A-AS-6	TOLL ROAD INV PART II REV MBIA SERIES 144A 0.000% 02/15/17		02/15/2017	Maturity		38,100,000	38,100,000	10,325,100	37,748,429		351,571		351,571		38,100,000					02/15/2017
3199999. Subtotal - Bonds - U.S. Special Revenues						167,865,405	167,865,405	85,153,433	164,015,726		3,946,554		3,946,554		167,962,275		(96,870)	(96,870)	2,343,131	XXX
000000-00-0	COMMSCOPE BANK LOAN 6.682% 01/14/18		03/13/2017	Redemption 100.0000		35,507	35,507	35,153	35,393		7		7		35,400		107	107	240	01/14/2018
000000-00-0	EMDEON INC BANK LOAN 4.987% 11/02/18		01/01/2017	Bank of America, N.A.		(1,857)					29		29		29		(1,886)	(1,886)	(148)	11/02/2018
000000-00-0	EMDEON INC BANK LOAN 4.987% 11/02/18		01/01/2017	Redemption 0.0000																11/02/2018
000000-00-0	JONAH ENERGY LLC BANK LOAN 9.750% 05/08/21		10/03/2017	Redemption 100.0000		616,440	616,440	607,193	591,170		19,701		19,701		610,871		5,569	5,569	36,104	05/08/2021
000000-00-0	TI GROUP AUTO SYSTEMS LLC TERM LOAN 4.231% 06/30/22		01/27/2017	Redemption 100.0000		381,069	381,069	379,164	375,743		(88)		(88)		375,655		5,415	5,415	1,334	06/30/2022
00077T-AB-0	ABN AMRO BK NV NY SUB DEP NOTE 7.125% 10/15/93		11/17/2017	Jefferies & Co., Inc.		35,086,250	25,000,000	23,985,880	23,990,006		167		167		23,990,172		11,096,078	11,096,078	1,333,661	10/15/2093
00081T-AJ-7	ACCO BRANDS CORP SERIES 144A 5.250% 12/15/24		12/06/2017	Goldman Sachs & Co.		426,400	410,000	410,000	410,000						410,000		16,400	16,400	20,688	12/15/2024
001031-AH-6	AEP INDUSTRIES INC 8.250% 04/15/19		02/19/2017	Call 100.0000		2,381,000	2,381,000	2,381,000	2,381,000						2,381,000				116,780	04/15/2019
00111@-AA-2	AES HAWAII PRVT PLACEMENT 6.870% 06/30/22		12/31/2017	Redemption 100.0000		679,004	679,004	679,004	679,004						679,004				29,438	06/30/2022
00115A-AC-3	AEP TRANSMISSION CO LLC SERIES 144A 4.000% 12/01/46		05/17/2017	Tax Free Exchange		15,615,894	15,926,000	15,613,165	15,613,485		2,409		2,409		15,615,894				311,442	12/01/2046
00165C-AA-2	AMC ENTERTAINMENT HLDS-CL A SERIES 144A 5.875% 11/15/26		07/06/2017	Tax Free Exchange		600,000	600,000	600,000	600,000						600,000				23,304	11/15/2026
00206R-CN-0	AT&T INC 3.400% 05/15/25		09/25/2017	Various		9,902,300	10,000,000	9,970,400	9,974,710		1,829		1,829		9,976,540		(74,240)	(74,240)	279,556	05/15/2025
00206R-CS-9	AT&T INC 3.600% 02/17/23		07/27/2017	Banc of America Securities		5,137,500	5,000,000	5,241,500	5,218,241		(19,854)		(19,854)		5,198,387		(60,887)	(60,887)	172,000	02/17/2023
013093-AC-3	ALBERTSONS COS LLC/SAFEW SERIES 144A 5.750% 03/15/25		08/08/2017	Tax Free Exchange		1,700,000	1,700,000	1,700,000	1,700,000						1,700,000				97,478	03/15/2025
01310Q-CS-2	NEW ALBERTSONS INC MTN SERIES B 6.960% 08/01/17		08/01/2017	Maturity		2,500,000	2,500,000	1,875,575	2,397,768		102,232		102,232		2,500,000				116,000	08/01/2017
01877K-AD-5	ALLIANCE PIPELINE LP BONDS SERIES 144A 4.591% 12/31/25		12/31/2017	Redemption 100.0000		160,010	160,010	160,010	160,010						160,010				5,509	12/31/2025
019736-AD-9	ALLISON TRANSMISSION INC SERIES 144A 5.000% 10/01/24		05/25/2017	Royal Bank of Canada		766,875	750,000	750,000	750,000						750,000		16,875	16,875	25,833	10/01/2024
02076X-AB-8	ALPHA NATURAL RESOURCES 6.000% 06/01/19		07/26/2017	Taxable Exchange		15,531	1,775,000	60,438	60,438						60,438		(44,906)	(44,906)		06/01/2019
02076X-AC-6	ALPHA NATURAL RESOURCES 6.250% 06/01/21		07/26/2017	Taxable Exchange		5,206	595,000	41,650	38,675	3,600			3,600		42,275		(37,069)	(37,069)		06/01/2021
026375-AP-0	AMERICAN GREETINGS CO 7.375% 12/01/21		02/10/2017	Various		2,703,153	2,665,000	2,668,713	2,667,925		(88)		(88)		2,667,836		35,316	35,316	75,172	12/01/2021
03040W-AB-1	AMERICAN WATER CAP CORP 6.085% 10/15/17		10/15/2017	Maturity		42,050,000	42,050,000	46,721,193	42,660,792		(610,792)		(610,792)		42,050,000				2,558,743	10/15/2017
03077J-AB-6	AMERIGAS FINANCE LLC/COR 7.000% 05/20/22 05/20/2017		05/20/2017	Call 100.0000		2,540,000	2,540,000	2,540,000	2,540,000						2,540,000				177,800	05/20/2022
031162-AV-2	AMGEN INC 5.850% 06/01/17		06/01/2017	Maturity		21,920,000	21,920,000	24,892,413	22,116,790		(196,790)		(196,790)		21,920,000				641,160	06/01/2017
031652-BE-9	AMKOR TECHNOLOGY INC 6.625% 06/01/21		07/19/2017	Call 100.0000		597,000	597,000	597,000	597,000						597,000				34,935	06/01/2021
035229-DD-2	ANHEUSER-BUSCH COS LLC BASIC 5.500% 01/15/18		11/10/2017	Call 100.0000		14,700,000	14,700,000	12,206,745	14,316,667		315,608		315,608		14,632,275		67,725	67,725	1,175,551	01/15/2018

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										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
035240-AA-8	ANHEUSER-BUSCH INBEV WOR 6.500% 07/15/18		11/10/2017	Call 100.0000		5,700,000	5,700,000	5,699,574	5,699,824		180		180		5,700,004		(4)	(4)	669,088	07/15/2018
039483-AH-5	ARCHER DANIELS 8.375% 04/15/17		04/15/2017	Maturity		6,615,000	6,615,000	8,223,636	6,687,040		(72,040)		(72,040)		6,615,000				277,003	04/15/2017
039483-AY-8	ARCHER DANIELS BASIC 5.450% 03/15/18		09/29/2017	Call 100.0000		25,508,000	25,508,000	25,717,839	25,549,820		(26,282)		(26,282)		25,523,538		(15,538)	(15,538)	1,911,962	03/15/2018
04021L-AA-8	ARGOS MERGER SUB INC SERIES 144A 7.125% 03/15/23		10/04/2017	Various		1,128,815	1,290,000	1,147,971	1,290,000		260	142,029	(141,769)		1,148,231		(19,416)	(19,416)	68,934	03/15/2023
04248N-AA-1	ARMY HAWAII FAMILY HSG 144A 5.524% 06/15/50		12/15/2017	Redemption 100.0000		256,983	256,983	296,119	294,639		(742)		(742)		293,897		(36,914)	(36,914)	10,697	06/15/2050
05542H-AA-4	BC MOUNTAIN LLC BC MTN SERIES 144A 7.000% 02/01/21		10/04/2017	Various		1,054,568	1,137,000	1,117,225	1,122,582		2,365		2,365		1,124,947		(70,379)	(70,379)	93,960	02/01/2021
05577@-AG-5	BURLINGTON NORTH PRIVATE PLACEMENT ABS 6.550% 02/26/21		08/26/2017	Redemption 100.0000		334,469	334,469	334,469	334,469						334,469				16,431	02/26/2021
05577@-AH-3	BURLINGTON NORTH PRIVATE PLACEMENT ABS 6.550% 02/26/21		08/26/2017	Redemption 100.0000		321,907	321,907	321,907	321,907						321,907				15,814	02/26/2021
05577@-AJ-9	BURLINGTON NORTH PRIVATE PLACEMENT ABS 6.550% 02/26/21		08/26/2017	Redemption 100.0000		98,595	98,595	98,595	98,595						98,595				4,844	02/26/2021
05577@-AK-6	BURLINGTON NORTH PRIVATE PLACEMENT ABS 6.550% 02/26/21		08/26/2017	Redemption 100.0000		109,088	109,088	109,088	109,088						109,088				5,219	02/26/2021
05577@-AM-2	BURLINGTON NORTH PRIVATE PLACEMENT ABS 6.550% 02/26/21		08/26/2017	Redemption 100.0000		40,757	40,757	40,757	40,757						40,757				2,002	02/26/2021
05577@-AP-5	BTMU CAP CORP PRIVATE PLACEMENT 3.930% 02/23/26		08/23/2017	Redemption 100.0000		260,904	260,904	260,904	260,904						260,904				7,690	02/23/2026
05577@-AQ-3	BTMU CAP CORP A2 PRIVATE PLACEMENT ABS 3.930% 02/23/26		08/23/2017	Redemption 100.0000		122,778	122,778	122,778	122,778						122,778				3,619	02/23/2026
05577@-AR-1	BTMU CAP CORP PRIVATE PLACEMENT ABS 3.930% 05/05/26		11/03/2017	Redemption 100.0000		498,786	498,786	498,786	498,786						498,786				14,702	05/05/2026
056037-AD-6	BVPS II FNDG CRP CLOB OHIO ED ABS 8.890% 06/01/17		06/01/2017	Redemption 100.0000		312,000	312,000	312,000	312,000						312,000				13,868	06/01/2017
05952C-AE-0	BANC OF AMERICA COMMERCIAL MOR SERIES 2007-5 CLASS A4 5.492% 02/10/51		08/01/2017	Paydown		6,898,759	6,898,759	6,474,324	6,864,095		34,664		34,664		6,898,759				165,606	02/10/2051
05955F-AA-8	BANC OF AMERICA LARGE LOAN SERIES 2009-UB1 CLASS A4A CDO 5.699% 06/24/50		02/01/2017	Paydown		1,562,611	1,562,611	1,295,258	1,546,530		16,081		16,081		1,562,611				8,657	06/24/2050
07274E-AF-0	BAYER US FINANCE LLC SERIES 144A 3.000% 10/08/21		09/25/2017	Barclays Capital, Inc.		56,124,044	54,920,000	55,314,525	55,200,080		(40,062)		(40,062)		55,160,018		964,026	964,026	1,573,257	10/08/2021
07388Q-AE-9	BEAR STEARNS COMMERCIAL MORTGA SERIES 2007-PW17 CLASS A4 5.694% 06/11/50		07/01/2017	Paydown		19,408,358	19,408,358	18,460,113	19,331,604		76,754		76,754		19,408,358				534,272	06/11/2050
07388R-AE-7	BEAR STEARNS COMMERCIAL MORTGA SERIES 2007-PW15 CLASS A4 5.331% 02/11/44		02/01/2017	Paydown		11,101,432	11,101,432	10,212,884	11,074,657		26,775		26,775		11,101,432				54,748	02/11/2044
07388V-AE-8	BEAR STEARNS COMMERCIAL MORTGA SERIES 2007-T26 CLASS A4 5.471% 01/12/45		03/01/2017	Paydown		12,624,435	12,624,435	10,468,688	12,556,624		67,810		67,810		12,624,435				120,938	01/12/2045
073905-CR-0	BEAR STEARNS SERIES 1989-1 CLASS E 8.900% 02/01/19		12/01/2017	Paydown		13,375	13,375	12,749	13,207		168		168		13,375				648	02/01/2019
073945-AE-7	BEAR STEARNS COMMERCIAL MORTGA SERIES 2007-T28 CLASS A4 5.742% 09/11/42		08/01/2017	Paydown		17,515,946	17,515,946	13,637,142	17,218,283		297,663		297,663		17,515,946				452,792	09/11/2042
079867-AM-9	BELLSOUTH TELECOM INC DEBENTURE 7.000% 10/01/25		12/04/2017	Tax Free Exchange		5,870,669	5,850,000	5,890,079	5,872,541		(1,872)		(1,872)		5,870,669				481,163	10/01/2025
079867-AP-2	BELLSOUTH TELECOM INC DEBS 7.000% 12/01/95		12/04/2017	Tax Free Exchange		44,431,964	45,000,000	44,428,800	44,431,966		(2)		(2)		44,431,964				3,221,250	12/01/2095
079868-AA-3	BELLSOUTH TELECOM INC SERIES 1994A PTC SERIES 144A A 8.650% 01/02/20		01/02/2017	Redemption 100.0000		1,560,755	1,560,755	1,369,079	1,560,745		8		8		1,560,753		2	2	67,503	01/02/2020
085790-AY-9	BERRY PLASTICS CORP 5.125% 07/15/23		12/07/2017	Credit Suisse First Boston		1,045,000	1,000,000	998,825	998,942		128		128		999,071		45,929	45,929	72,035	07/15/2023
09069N-AF-5	BIOSCRIP INC 8.875% 02/15/21		01/19/2017	Guggenheim		531,563	675,000	675,000	506,250	168,750			168,750		675,000		(143,438)	(143,438)	26,459	02/15/2021
09609F-AA-0	BLUE WING ASSET VEHICLE PRIVATE PLACEMENTS 4.500% 01/11/23		12/11/2017	Redemption 100.0000		352,542	352,542	364,994	363,083		(696)		(696)		362,388		(9,846)	(9,846)	8,513	01/11/2023
099599-AJ-1	BORDEN INC BONDS 7.875% 02/15/23		01/23/2017	Credit Suisse First Boston		1,093,793	1,557,000	155,700	182,592		1,029		1,029		183,622		910,171	910,171	54,836	02/15/2023

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
103304-BL-4	BOYD GAMING CORP SERIES 144A 6.375% 04/01/26		02/10/2017	Tax Free Exchange		741,648	715,000	743,600	741,979		(331)		(331)		741,648				16,333	04/01/2026
113804-AA-6	BROOKLYN NAVY YARD COGEN SERIES 144A 7.420% 10/01/20		10/01/2017	Redemption 100.0000		483,750	483,750	472,600	480,168		417		417		480,584		3,166	3,166	26,921	10/01/2020
12189P-AM-4	BURLINGTON NORTHN SANTA FE PTC SERIES 2002-2 ABS ETC 5.140% 01/15/21		01/15/2017	Redemption 100.0000		191,934	191,934	191,934	191,934						191,934				4,933	01/15/2021
1248EP-BD-4	CCO HLDGS LLC/CAP CORP 5.750% 09/01/23		08/10/2017	Banc of America Securities		1,034,700	1,000,000	1,000,000	1,000,000						1,000,000		34,700	34,700	54,944	09/01/2023
125134-AA-4	CEB INC SERIES 144A 5.625% 06/15/23		02/06/2017	Suncoast Capital Group Ltd.		822,180	772,000	772,000	772,000						772,000		50,180	50,180	6,514	06/15/2023
125134-AA-4	CEB INC SERIES 144A 5.625% 06/15/23		04/05/2017	Call 100.0000		773,000	773,000	773,000	773,000						773,000				82,910	06/15/2023
125152-AC-2	CE GENERATION LLC 7.416% 12/15/18		07/27/2017	Call 100.0000		19,949	19,949	19,849	19,927		6		6		19,933		16	16	1,944	12/15/2018
125152-AC-2	CE GENERATION LLC 7.416% 12/15/18		06/15/2017	Redemption 100.0000		5,859	5,859	5,830	5,853		1		1		5,854		5	5	217	12/15/2018
12519#-AA-3	CED CALIFORNIA HOLDINGS 3, LLC CED CALIFORNIA 4.070% 06/30/36		06/30/2017	Redemption 100.0000		79,974	79,974	79,974	79,974						79,974				1,311	06/30/2036
12519*-AA-7	CED ALAMO 5 CED ALAMO 5 4.530% 12/17/40		06/30/2017	Redemption 100.0000		218,227	218,227	218,227	218,227						218,227				2,404	12/17/2040
12519@-AA-5	CED ALAMO 7, LLC CED ALAMO 7, LLC 4.210% 06/30/41		06/30/2017	Redemption 100.0000		137,325	137,325	137,325	137,325						137,325				2,907	06/30/2041
12527G-AA-1	CF INDUSTRIES INC 6.875% 05/01/18		12/01/2017	Call 100.0000		500,000	500,000	500,000	500,000						500,000				47,595	05/01/2018
12545C-AD-2	COUNTRYWIDE HOME LOANS SERIES 200710 CLASS A4 5.500% 07/25/37		12/01/2017	Paydown		838,674	1,029,542	722,112	694,464		144,210		144,210		838,674				27,000	07/25/2037
12594M-BD-9	COMM MORTGAGE TRUST SERIES 2016-COR1 CLASS XA 1.481% 10/10/49		12/01/2017	Paydown				47,152	46,260		(46,260)		(46,260)						3,885	10/10/2049
126408-BL-6	CSX CORP DEBS 7.900% 05/01/17		05/01/2017	Maturity		1,377,000	1,377,000	1,588,617	1,383,398		(6,398)		(6,398)		1,377,000				54,392	05/01/2017
12647G-AX-6	CREDIT SUISSE MORTGAGE TRUST SERIES 13-IVR4 CLASS A11 144A 3.482% 07/25/43		12/01/2017	Paydown		577,346	577,346	578,248	578,169		(823)		(823)		577,346				10,542	07/25/2043
126650-AW-0	CVS HEALTH CORP SERIES 144A ABS 5.298% 01/11/27		12/10/2017	Redemption 100.0000		839,777	839,777	830,984	834,523		248		248		834,771		5,006	5,006	24,294	01/11/2027
126650-AY-6	CVS HEALTH CORP SERIES 144 A ABS 5.361% 10/10/27		12/10/2017	Redemption 100.0000		795,604	795,604	795,604	795,604						795,604				20,561	10/10/2027
12667F-6C-4	COUNTRYWIDE ALTERNATIVE LOAN T SERIES 2005-J2 CLASS 1A7 5.500% 04/25/35		12/01/2017	Paydown		1,001,904	1,001,904	936,714	913,592		88,312		88,312		1,001,904				32,359	04/25/2035
126694-JT-6	COUNTRYWIDE HOME LOANS SERIES 2005-24 CLASS A3 5.500% 11/25/35		12/01/2017	Paydown		1,385,151	1,385,151	1,270,425	1,239,108		146,043		146,043		1,385,151				41,362	11/25/2035
126694-TX-6	COUNTRYWIDE HOME LOANS SERIES 2005-30 CLASS A8 5.500% 01/25/36		12/01/2017	Paydown		814,669	814,669	761,841	731,497		83,172		83,172		814,669				24,690	01/25/2036
126694-W4-6	COUNTRYWIDE HOME LOANS SERIES 2006-9 CLASS A3 6.000% 05/25/36		12/01/2017	Paydown		579,503	615,799	529,931	525,690		53,812		53,812		579,503				20,404	05/25/2036
126694-W7-9	COUNTRYWIDE HOME LOANS SERIES 2006-9 CLASS A6 6.000% 05/25/36		12/01/2017	Paydown		705,873	750,237	636,054	636,896		68,977		68,977		705,873				24,874	05/25/2036
126694-X5-2	COUNTRYWIDE HOME LOANS SERIES 2006-9 CLASS A12 6.000% 05/25/36		12/01/2017	Paydown		351,564	373,584	316,726	317,145		34,419		34,419		351,564				12,385	05/25/2036
12669E-JV-9	COUNTRYWIDE HOME LOANS SERIES 2003-J5 CLASS 1A10 5.500% 07/25/33		02/01/2017	Paydown		1,952,019	1,952,019	1,933,510	1,940,942		11,076		11,076		1,952,019				17,861	07/25/2033
12669F-F3-2	COUNTRY WIDE HOME LOANS SERIES 2004-J5 CLASS A5 5.500% 07/25/34		12/01/2017	Paydown		538,156	538,156	518,479	526,533		11,622		11,622		538,156				14,521	07/25/2034
12669G-2V-2	COUNTRYWIDE HOME LOANS SERIES 2005-16 CLASS A3 5.500% 09/25/35		12/01/2017	Paydown		684,856	684,856	660,881	661,151		23,705		23,705		684,856				19,308	09/25/2035
12680@-AF-7	CABELA'S CORPORATION 3.700% 08/04/22		09/25/2017	Call 100.0000		18,500,000	18,500,000	18,500,000	18,500,000						18,500,000				1,930,972	08/04/2022
12681#-AC-1	CABELA'S INCORPORATED 7.200% 01/14/18		09/25/2017	Call 100.0000		1,428,572	1,428,572	1,428,572	1,428,572						1,428,572				147,284	01/14/2018
12681#-AC-1	CABELA'S INCORPORATED 7.200% 01/14/18		01/16/2017	Redemption 100.0000		1,428,571	1,428,571	1,428,571	1,428,571						1,428,571				51,429	01/14/2018
12806*-AH-4	CAIT LONG PRIVATE PLACEMENT 5.710% 01/15/32		07/15/2017	Redemption 100.0000		413,000	413,000	413,000	413,000						413,000				17,720	01/15/2032
128195-AH-7	CALATLANTIC GROUP INC 6.250% 12/15/21		01/19/2017	Barclays Capital, Inc.		1,209,300	1,112,000	1,112,000	1,112,000						1,112,000		97,300	97,300	7,529	12/15/2021

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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
13123X-AR-3	CALLON PETROLEUM CO SERIES 144A 6.125% 10/01/24		05/25/2017	Tax Free Exchange		330,000	330,000	330,000	330,000						330,000				13,026	10/01/2024
131347-CE-4	CALPINE CORP 5.375% 01/15/23		05/12/2017	Goldman Sachs & Co.		756,600	780,000	766,350	767,318		665		665		767,984		(11,384)	(11,384)	24,689	01/15/2023
131347-CF-1	CALPINE CORP 5.750% 01/15/25		06/01/2017	Various		1,413,308	1,485,000	1,481,731	1,481,762		103		103		1,481,866		(68,557)	(68,557)	51,288	01/15/2025
131347-CK-0	CALPINE CORP SERIES 144A 5.250% 06/01/26		05/12/2017	Banc of America Securities		468,825	470,000	478,746	478,581		(362)		(362)		478,219		(9,394)	(9,394)	11,378	06/01/2026
131477-AN-1	CALUMET SPECIALTY PROD 6.500% 04/15/21		06/29/2017	Various		1,660,040	1,896,000	1,638,245	1,806,681		18,310		18,310		1,683,367		(23,327)	(23,327)	78,896	04/15/2021
134429-AV-1	CAMPBELL SOUP CO BASIC 3.050% 07/15/17		07/15/2017	Maturity		5,000,000	5,000,000	4,985,550	4,998,783		1,217		1,217		5,000,000				152,500	07/15/2017
141781-AX-2	CARGILL INC SERIES 144A 6.000% 11/27/17		05/26/2017	Call 100.0000		14,000,000	14,000,000	15,878,310	14,263,169		(115,500)		(115,500)		14,147,668		(147,668)	(147,668)	742,187	11/27/2017
149123-BQ-3	CATERPILLAR INC BASIC 7.900% 12/15/18		11/10/2017	Call 100.0000		17,500,000	17,500,000	20,388,640	18,202,950		(299,468)		(299,468)		17,903,482		(403,482)	(403,482)	2,373,515	12/15/2018
14916R-AC-8	CATHOLIC HEALTH INITIATI 2.950% 11/01/22		12/12/2017	Raymond James & Associates		10,826,207	10,900,000	10,871,006	10,882,070		2,715		2,715		10,884,785		(58,578)	(58,578)	359,957	11/01/2022
153527-AL-0	CENTRAL GARDEN & PET CO 6.125% 11/15/23		12/06/2017	Summit		370,081	348,000	348,000	348,000						348,000		22,081	22,081	22,677	11/15/2023
161571-BT-0	CHASE ISSUANCE TRUST SERIES 2007 CLASS A3 ABS 5.230% 04/15/19		02/15/2017	Paydown		10,000,000	10,000,000	9,810,937	9,996,657		3,343		3,343		10,000,000				87,167	04/15/2019
161623-AL-7	CHASE RV OWNER TRUST SERIES 1997-A CLASS B ABS-RV 6.540% 08/15/17		08/15/2017	Paydown		3,659	3,659	3,679	3,659		(1)		(1)		3,659				105	08/15/2017
16162Y-AE-5	CHASE SERIES 2006-S4 CLASS A5 6.000% 12/25/36		12/01/2017	Paydown		353,739	353,739	264,483	256,928		96,810		96,810		353,739				10,403	12/25/2036
163893-AD-2	CHEMTURA CORP 5.750% 07/15/21		07/15/2017	Call 100.0000		452,000	452,000	452,000	452,000						452,000				38,985	07/15/2021
16412X-AB-1	CHENIERE CORP CHRISTI HD SERIES 144A 5.875% 03/31/25		05/05/2017	Tax Free Exchange		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				35,740	03/31/2025
16725*-AE-0	CHICAGO BRIDGE & IRON CO PRIVATE PLACEMENT 5.030% 07/30/25		11/20/2017	Redemption 100.0000		2,681,000	2,681,000	2,681,000	2,681,000						2,681,000				151,371	07/30/2025
17025A-AL-6	COUNTRYWIDE HOME LOANS SERIES 2006-17 CLASS A11 6.000% 12/25/36		12/01/2017	Paydown		637,982	636,750	325,477	400,036		237,946		237,946		637,982				18,157	12/25/2036
17252M-AH-3	CINTAS CORPORATION NO BASIC 6.125% 12/01/17		12/01/2017	Maturity		7,000,000	7,000,000	8,336,340	7,197,194		(197,194)		(197,194)		7,000,000				428,750	12/01/2017
17291C-BW-4	CITIGROUP COMMERCIAL MORTGAGE SERIES 2016-C2 CLASS XA 1.790% 08/10/49		12/01/2017	Paydown				104,624	101,383		(101,383)		(101,383)						7,868	08/10/2049
17305E-DY-8	CITIBANK CREDIT CARD ISSUANCE SERIES 2007 CLASS A8 5.650% 09/20/19		09/20/2017	Paydown		25,575,000	25,575,000	24,132,859	25,425,509		149,491		149,491		25,575,000				1,444,988	09/20/2019
17322N-AA-2	CITIGROUP MORTGAGE LOAN TRUST SERIES 2014-J1 CLASS A1 3.500% 06/25/44		12/01/2017	Paydown		2,798,871	2,798,871	2,811,430	2,806,863		(7,991)		(7,991)		2,798,871				54,767	06/25/2044
17323E-AD-5	CITIGROUP MORTGAGE LOAN TRUST SERIES 2014-J2 CLASS A1 3.500% 11/25/44		12/01/2017	Paydown		3,611,558	3,611,558	3,642,877	3,630,715		(19,157)		(19,157)		3,611,558				58,383	11/25/2044
177342-AP-7	CITIZENS UTILITY CO DEBS 7.050% 10/01/46		11/01/2017	Various		6,808,041	11,100,000	6,804,250	8,056,635		11,517	1,261,620	(1,250,103)		6,806,533		1,508	1,508	735,491	10/01/2046
185401-AD-8	CLEAVER-BROOKS INC SERIES 144A 8.750% 12/15/19		12/26/2017	Call 100.0000		617,000	617,000	613,057	615,034		600		600		615,634		1,366	1,366	69,137	12/15/2019
18683K-AH-4	CLIFFS NATURAL RESOURCES SERIES 144A 8.250% 03/31/20		08/31/2017	Call 100.0000		850,000	850,000	792,566	809,663		6,967		6,967		816,630		33,370	33,370	162,636	03/31/2020
193908-AS-9	CMOT SERIES 57 CLASS D 9.900% 02/01/19		12/01/2017	Paydown		3,952	3,952	3,878	3,943		9		9		3,952				202	02/01/2019
20029P-AG-4	COMCAST CABLE CORP NTS 8.875% 05/01/17		05/01/2017	Maturity		12,000,000	12,000,000	15,506,480	12,132,001		(132,001)		(132,001)		12,000,000				532,500	05/01/2017
20035C-AB-6	COMERICA BANK 5.200% 08/22/17		08/22/2017	Maturity		400,000	400,000	387,952	399,112		888		888		400,000				20,800	08/22/2017
20173V-AE-0	GREENWICH CAPITAL COMMERCIAL F SERIES 2007G-G11 CLASS A4 5.736% 12/10/49		07/01/2017	Paydown		11,772,579	11,772,579	11,356,247	11,736,341		36,238		36,238		11,772,579				246,069	12/10/2049
20173W-CB-2	COMMERCIAL MORTGAGE LOAN TRUST SERIES 2008-LS1 CLASS A4BF 5.550% 12/10/49		10/01/2017	Paydown		12,744,298	12,744,298	11,432,034	12,650,227		94,070		94,070		12,744,298				395,130	12/10/2049
202608-AL-9	COMMERCIAL VEHICLE GROUP 7.875% 04/15/19		05/12/2017	Call 100.0000		691,000	691,000	691,577	691,040		(40)		(40)		691,000				31,289	04/15/2019
20341W-AA-3	COMMUNICATIONS SALES & I SERIES 144A 6.000% 04/15/23		09/20/2017	Credit Suisse First Boston		820,675	850,000	790,500	799,035		4,769		4,769		803,804		16,871	16,871	47,742	04/15/2023
205887-BF-8	CONAGRA FOODS INC 7.000% 04/15/19		02/22/2017	Call 100.0000		33,500,000	33,500,000	36,677,215	34,477,258		(57,725)		(57,725)		34,419,532		(919,532)	(919,532)	4,550,119	04/15/2019
20605P-AC-5	CONCHO RESOURCES INC 6.500% 01/15/22		01/16/2017	Call 100.0000		1,030,000	1,030,000	1,030,000	1,030,000						1,030,000				67,136	01/15/2022
20605P-AD-3	CONCHO RESOURCES INC 5.500% 10/01/22		09/25/2017	Various		1,544,346	1,500,000	1,507,035	1,506,284		(1,116)		(1,116)		1,505,168		39,177	39,177	80,462	10/01/2022
20825C-AR-5	CONOCOPHILLIPS 5.750% 02/01/19		08/01/2017	Call 100.0000		18,000,000	18,000,000	18,855,360	18,222,799		(51,192)		(51,192)		18,171,608		(171,608)	(171,608)	2,062,952	02/01/2019
20825C-AU-8	CONOCOPHILLIPS 6.000% 01/15/20		06/21/2017	Call 100.0000		5,000,000	5,000,000	6,214,000	5,492,395		(73,969)		(73,969)		5,418,426		(418,426)	(418,426)	801,850	01/15/2020

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
210382-AA-5	CONSTELLIS HOLDINGS FIN SERIES 144A 9.750% 05/15/20		05/08/2017	Call 100.0000		4,795,000	4,795,000	4,597,047	4,634,696		13,268		13,268		4,647,964		147,036	147,036	584,130	05/15/2020
216871-AC-7	COOPER US INC BASIC 6.100% 07/01/17		07/01/2017	Maturity		28,655,000	28,655,000	31,868,724	28,921,302		(266,302)		(266,302)		28,655,000				1,747,955	07/01/2017
22025Y-AM-2	CORRECTIONS CORP OF AMERICA 4.125% 04/01/20		03/01/2017	Various		1,227,308	1,205,000	1,165,638	1,169,040		1,162		1,162		1,170,202		57,105	57,105	17,754	04/01/2020
22160K-AC-9	COSTCO WHOLESALE CORP 5.500% 03/15/17		03/15/2017	Maturity		20,000,000	20,000,000	22,981,400	20,098,456		(98,456)		(98,456)		20,000,000				550,000	03/15/2017
221643-AK-5	COTT BEVERAGES INC SERIES WI 6.750% 01/01/20		03/09/2017	JP Morgan Securities, Inc.		1,295,375	1,250,000	1,238,842	1,242,083		454		454		1,242,538		52,837	52,837	58,359	01/01/2020
221643-AK-5	COTT BEVERAGES INC SERIES WI 6.750% 01/01/20		04/05/2017	Call 100.0000		1,250,000	1,250,000	1,238,842	1,242,083		628		628		1,242,711		7,289	7,289	106,406	01/01/2020
22541Q-BT-8	CSFB MTGE SECURITIES CORP SERIES 2003-11 CLASS 1A32 5.500% 06/25/33		12/01/2017	Paydown		489,577	489,577	493,861	489,050		528		528		489,577				16,709	06/25/2033
226373-AJ-7	CRESTWOOD MIDSTREAM PART 6.000% 12/15/20		03/27/2017	Citigroup Global Markets		907,500	880,000	880,000	880,000						880,000		27,500	27,500	15,253	12/15/2020
226373-AJ-7	CRESTWOOD MIDSTREAM PART 6.000% 12/15/20		04/13/2017	Call 100.0000		880,000	880,000	880,000	880,000						880,000				43,707	12/15/2020
23331A-BH-1	DR HORTON INC 5.750% 08/15/23		03/14/2017	Various		1,439,529	1,300,000	1,300,000	1,300,000						1,300,000		139,529	139,529	40,337	08/15/2023
24422E-RL-5	JOHN DEERE CAPITAL CORP SERIES MTN 2.000% 01/13/17		01/13/2017	Maturity		15,000,000	15,000,000	14,983,050	14,999,888		112		112		15,000,000				150,000	01/13/2017
25278X-AC-3	DIAMONDBACK ENERGY INC SERIES 144A 4.750% 11/01/24		07/24/2017	Tax Free Exchange		180,000	180,000	180,000	180,000						180,000				6,318	11/01/2024
25470X-AY-1	DISH DBS CORP SERIES WI 7.750% 07/01/26		06/13/2017	Various		327,506	275,000	279,042	279,040		(135)		(135)		278,904		48,602	48,602	21,380	07/01/2026
26613T-AE-0	DUPONT FABROS TECH LP 5.875% 09/15/21		09/13/2017	Tender Offer		451,125	450,000	450,000	450,000						450,000		1,125	1,125	39,864	09/15/2021
26817C-AC-5	DYNCORP INTERNTL INC 11.875% 11/30/20		07/03/2017	Direct		113	1	1	1						1		112	112		11/30/2020
26882P-BB-7	ERAC USA FINANCE LLC SERIES 144A 6.375% 10/15/17		10/15/2017	Maturity		6,570,000	6,570,000	7,377,913	6,678,936		(108,936)		(108,936)		6,570,000				418,838	10/15/2017
26884A-AE-3	EQUITY RESIDENTIAL PROPERTIES NOTES 7.125% 10/15/17		10/15/2017	Maturity		9,077,000	9,077,000	8,048,171	8,991,787		85,213		85,213		9,077,000				646,736	10/15/2017
278865-AL-4	ECOLAB INC 4.350% 12/08/21		12/29/2017	Call 100.0000		4,788,000	4,788,000	5,236,986	5,041,156		(47,798)		(47,798)		4,993,358		(205,358)	(205,358)	547,687	12/08/2021
29355X-AD-9	ENPRO INDUSTRIES INC 5.875% 09/15/22		02/07/2017	Wells Fargo Brokerage Svcs.		592,140	568,000	563,869	564,664		54		54		564,719		27,421	27,421	13,441	09/15/2022
29362U-AA-2	ENTEGRIS INC SERIES 144A 6.000% 04/01/22		11/12/2017	Call 100.0000		250,000	250,000	250,000	250,000						250,000				27,958	04/01/2022
294549-AR-1	EQUITABLE RESOURCES INC 6.500% 04/01/18		11/03/2017	Call 100.0000		12,710,000	12,710,000	11,874,699	12,557,154		101,202		101,202		12,658,356		51,644	51,644	1,146,249	04/01/2018
302567-AA-0	FPL ENERGY AMERICAN WIND NTS SERIES 144A 6.639% 06/20/23		12/28/2017	Call 100.0000		1,297,720	1,297,720	1,297,720	1,297,720						1,297,720				275,565	06/20/2023
302567-AA-0	FPL ENERGY AMERICAN WIND NTS SERIES 144A 6.639% 06/20/23		06/20/2017	Redemption 100.0000		227,428	227,428	227,428	227,428						227,428				15,099	06/20/2023
302568-AA-8	FPL ENERGY CAITHNESS FUNDING SR SEC NOTES SERIES 144A ABS 7.645% 12/31/18		12/31/2017	Redemption 100.0000		836,200	836,200	836,200	836,200						836,200				93,518	12/31/2018
31331F-AF-8	FEDERAL EXPRESS SERIES 1993-C CLASS 2 ETC 7.960% 03/28/17		03/28/2017	Redemption 100.0000		68,507	68,507	68,507	68,507						68,507				2,727	03/28/2017
31331F-AP-6	FEDERAL EXPRESS SERIES 1995-B CLASS 3 ETC 7.580% 07/02/19		07/02/2017	Redemption 100.0000		4,154,336	4,154,336	4,148,505	4,153,547		8		8		4,153,554		782	782	159,171	07/02/2019
31331F-AT-8	FEDERAL EXPRESS SERIES 1996-B CLASS 2 ETC 7.840% 01/30/18		07/30/2017	Redemption 100.0000		519,916	519,916	519,916	519,916						519,916				21,075	01/30/2018
32056F-AA-0	FIRST HORIZON MORTGAGE PASS-TH SERIES 20075 CLASS A1 6.250% 11/25/37		12/01/2017	Paydown		150,662	155,687	124,808	127,929		22,733		22,733		150,662				5,817	11/25/2037
340630-AA-0	FLORIDA EAST COAST HLDGS SERIES 144A 6.750% 05/01/19		07/12/2017	Call 100.0000		772,000	772,000	772,000	772,000						772,000				55,872	05/01/2019
340711-AG-5	FLORIDA GAS TRANSMISSION SERIES 144A 9.190% 11/01/24		11/01/2017	Redemption 100.0000		900,000	900,000	933,125	918,537		(1,475)		(1,475)		917,063		(17,063)	(17,063)	82,710	11/01/2024
341099-CG-2	FL PWR CORP 5.800% 09/15/17		09/15/2017	Maturity		5,000,000	5,000,000	4,986,550	4,998,783		1,217		1,217		5,000,000				290,000	09/15/2017
34528Q-BY-9	FORD CREDIT FLOORPLAN MASTER SERIES 2012-5 CLASS A 1.490% 09/15/19		09/15/2017	Paydown		685,000	685,000	687,034	685,419		(419)		(419)		685,000				7,655	09/15/2019
34528Q-CC-6	FORD CREDIT FLOORPLAN MASTER SERIES 2012-5 CLASS D 2.730% 09/15/19		09/15/2017	Paydown		3,575,000	3,575,000	3,518,023	3,564,927		10,073		10,073		3,575,000				73,198	09/15/2019

SCHEDULE D - PART 4

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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
34959J-AB-4	FORTIVE CORPORATION SERIES 144A 2.350% 06/15/21		06/20/2017	Tax Free Exchange		43,988,808	43,750,000	44,046,414	44,016,530		(27,721)		(27,721)		43,988,808				528,342	06/15/2021
34959J-AC-2	FORTIVE CORPORATION SERIES 144A 3.150% 06/15/26		06/20/2017	Tax Free Exchange		56,572,411	56,025,000	56,613,649	56,598,192		(25,781)		(25,781)		56,572,411				906,905	06/15/2026
35671D-AZ-8	FREEPORT-MCMORAN INC 3.875% 03/15/23		02/01/2017	Various		1,981,789	2,123,000	1,782,075	1,802,873		3,468		3,468		1,806,341		175,447	175,447	31,042	03/15/2023
35671D-BM-6	FREEPORT-MCMORAN INC SERIES 144A 6.125% 06/15/19		06/26/2017	Tax Free Exchange		1,014,370	1,480,000	929,657	931,979		82,391		82,391		1,014,370				48,598	06/15/2019
35671D-BR-5	FREEPORT-MCMORAN INC SERIES WI-1 6.625% 05/01/21		06/26/2017	Tax Free Exchange		185,249	314,000	175,186	175,457		9,792		9,792		185,249				11,152	05/01/2021
35802X-AA-1	FRESENIUS MED CARE US SERIES 144A 6.500% 09/15/18		03/02/2017	JP Morgan Securities, Inc.		1,407,813	1,325,000	1,306,755	1,319,765		521		521		1,320,286		87,527	87,527	41,149	09/15/2018
35906A-AN-8	FRONTIER COMMUNICATIONS 7.625% 04/15/24		07/12/2017	Royal Bank of Canada		197,670	250,000	250,000	250,000						250,000		(52,330)	(52,330)	14,403	04/15/2024
36191Y-AZ-1	GS MORTGAGE SECURITIES SERIES GSMS 2011-GC5 CLASS A2 2.999% 08/10/44		06/01/2017	Paydown		454,269	454,269	458,799	453,956		313		313		454,269				3,899	08/10/2044
362333-AH-9	GTE FLA INC DEBS 6.860% 02/01/28		08/22/2017	Oppenheimer		3,180,000	4,000,000	3,166,620	3,998,753		7,256	832,171	(824,915)		3,173,838		6,162	6,162	292,693	02/01/2028
362636-AM-4	GSR MORTGAGE LOAN TRUST SERIES 20072F CLASS 2A7 5.750% 02/25/37		12/01/2017	Paydown		1,025,837	1,065,745	925,620	932,067		93,771		93,771		1,025,837				30,926	02/25/2037
364725-BE-0	GANNETT CO INC 6.375% 10/15/23		06/27/2017	Various		635,954	600,000	594,953	595,941		230		230		596,171		39,782	39,782	26,372	10/15/2023
368907-AD-3	GENERAL AMERICAN TRANS SERIES 1996-1 CLASS 1B 7.860% 08/28/21		08/28/2017	Redemption 100.0000		2,480,539	2,480,539	2,480,539	2,480,539						2,480,539				(373,243)	08/28/2021
369604-BC-6	GENERAL ELECTRIC CO 5.250% 12/06/17		12/06/2017	Maturity		25,000,000	25,000,000	26,432,250	25,200,199		(200,199)		(200,199)		25,000,000				1,312,500	12/06/2017
370334-BB-9	GENERAL MILLS INC 5.700% 02/15/17		02/15/2017	Maturity		9,185,000	9,185,000	9,662,184	9,194,094		(9,094)		(9,094)		9,185,000				261,773	02/15/2017
377316-AM-6	PH GLATFELTER CO 5.375% 10/15/20		08/08/2017	Guggenheim		503,476	493,000	493,000	493,000						493,000		10,476	10,476	21,714	10/15/2020
38869P-AM-6	GRAPHIC PACKAGING INTL 4.125% 08/15/24		08/03/2017	Summit		428,363	415,000	415,000	415,000						415,000		13,363	13,363	16,929	08/15/2024
39121J-A*-1	GREAT RIVER ENRG PRIVATE PLACEMENT 5.810% 07/01/21		07/01/2017	Redemption 100.0000		1,674,419	1,674,419	1,674,419	1,674,419						1,674,419				97,284	07/01/2021
404030-AE-8	H&E EQUIPMENT SERVICES BASIC 7.000% 09/01/22		09/12/2017	Keybank MCD		1,751,347	1,690,000	1,674,250	1,676,858		1,340		1,340		1,678,198		73,149	73,149	122,243	09/01/2022
404030-AE-8	H&E EQUIPMENT SERVICES BASIC 7.000% 09/01/22		09/25/2017	Call 100.0000		1,690,000	1,690,000	1,674,250	1,676,858		1,407		1,407		1,678,265		11,735	11,735	185,337	09/01/2022
418056-AP-2	HASBRO INC 6.300% 09/15/17		09/15/2017	Maturity		27,500,000	27,500,000	30,185,875	27,806,857		(306,857)		(306,857)		27,500,000				1,732,500	09/15/2017
428040-CS-6	HERTZ CORP SERIES 144A 5.500% 10/15/24		10/12/2017	Various		872,975	1,000,000	1,000,000	1,000,000						1,000,000		(127,025)	(127,025)	46,750	10/15/2024
42806L-AB-7	HERC RENTALS INC SERIES 144A 7.750% 06/01/24		10/20/2017	Call 100.0000		322,000	322,000	322,000	322,000						322,000				24,100	06/01/2024
432833-AA-9	HILTON DOMESTIC OPER CO INC 4.250% 09/01/24		08/11/2017	Tax Free Exchange		963,684	960,000	964,391	964,176		(493)		(493)		963,684				40,007	09/01/2024
435765-AF-9	HOLLY ENERGY PARTNERS LP 6.500% 03/01/20		01/04/2017	Call 100.0000		975,000	975,000	975,000	975,000						975,000				53,341	03/01/2020
444454-AA-0	HUGHES SATELLITE SYSTEM 7.625% 06/15/21		12/06/2017	Banc of America Securities		335,482	303,000	303,000	303,000						303,000		32,482	32,482	22,655	06/15/2021
444454-AC-6	HUGHES SATELLITE SYSTEM SERIES 144A 5.250% 08/01/26		05/11/2017	Tax Free Exchange		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				41,417	08/01/2026
444454-AE-2	HUGHES SATELLITE SYSTEM SERIES 144A 6.625% 08/01/26		05/11/2017	Tax Free Exchange		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				52,264	08/01/2026
44919*-AC-2	I 595 EXPRESS LL PRIVATE PLACEMENT 3.310% 12/31/31		09/30/2017	Redemption 100.0000		6,942,002	6,942,002	6,942,002	6,942,002						6,942,002				165,618	12/31/2031
45660N-QW-8	RESIDENTIAL ASSET SECURITIZATI SERIES 2003-A6 CLASS A6 5.500% 07/25/33		02/01/2017	Paydown		5,303,443	5,303,443	5,264,795	5,272,718		30,724		30,724		5,303,443				48,539	07/25/2033
46284P-AQ-7	IRON MOUNTAIN INC 6.000% 08/15/23		08/17/2017	Goldman Sachs & Co.		850,370	805,000	805,000	805,000						805,000		45,370	45,370	49,239	08/15/2023
465685-AE-5	ITC HOLDINGS CORP SERIES 144A 6.050% 01/31/18		12/14/2017	Call 100.0000		15,150,000	15,150,000	14,578,582	15,063,811		75,424		75,424		15,139,234		10,766	10,766	1,343,645	01/31/2018
466247-N2-5	JP MORGAN MORTGAGE TRUST SERIES 2006-S1 CLASS 2A3 6.000% 04/25/36		12/01/2017	Paydown		703,256	703,256	748,089	730,018		(26,762)		(26,762)		703,256				19,271	04/25/2036
46629Y-AC-3	JP MORGAN CHASE COMMERCIAL MOR SERIES 2007-CB18 CLASS A4 5.440% 06/12/47		02/01/2017	Paydown		3,781,450	3,781,450	3,775,394	3,775,157		6,294		6,294		3,781,450				20,198	06/12/2047
46630U-AC-8	JP MORGAN MORTGAGE TRUST SERIES 2007-A3 CLASS 2A1 3.288% 05/25/37		12/01/2017	Paydown		254,271	293,325	232,453	234,735		19,536		19,536		254,271				5,334	05/25/2037
466313-AF-0	JABIL INC 5.625% 12/15/20		03/02/2017	Various		2,056,125	1,905,000	1,905,000	1,905,000						1,905,000		151,125	151,125	20,189	12/15/2020

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
46637W-AC-7	JP MORGAN CHASE COMM MORT SERIES 2012-CBX CLASS A3 3.139% 06/15/45		12/01/2017	Paydown		716,291	716,291	730,617	721,151		(4,860)		(4,860)		716,291				12,344	06/15/2045
46639G-AL-0	JP MORGAN MORTGAGE TRUST SERIES 2013-1 CLASS 1A2 3.000% 03/25/43		12/01/2017	Paydown		2,409,068	2,409,068	2,297,932	2,330,478		78,590		78,590		2,409,068				33,909	03/25/2043
46640B-AC-8	JP MORGAN MORTGAGE TRUST SERIES 13-2 CLASS A2 144A 3.500% 05/25/43		12/01/2017	Paydown		3,107,827	3,107,827	3,177,393	3,173,542		(65,715)		(65,715)		3,107,827				54,000	05/25/2043
46641C-AA-9	JP MORGAN MORTGAGE TRUST SERIES 2014-1 CLASS 1A1 144A 3.903% 01/25/44		12/01/2017	Paydown		869,078	869,078	902,212	893,552		(24,474)		(24,474)		869,078				17,298	01/25/2044
46641C-AH-4	JP MORGAN MORTGAGE TRUST SERIES 2014-1 CLASS 1A9 144A 3.500% 01/25/44		12/01/2017	Paydown		1,115,264	1,115,264	1,140,930	1,133,093		(17,829)		(17,829)		1,115,264				22,316	01/25/2044
46641C-BK-6	JP MORGAN MORTGAGE TRUST SERIES 14-1 CLASS 1A1A 144A 3.903% 01/25/44		12/01/2017	Paydown		1,645,165	1,645,165	1,710,972	1,700,488		(55,323)		(55,323)		1,645,165				32,744	01/25/2044
46644V-BK-1	JP MORGAN MORTGAGE TRUST SERIES 15-4 CLASS 2A3 144A 3.000% 06/25/45		12/01/2017	Paydown		1,999,821	1,999,821	1,995,759	1,995,755		4,067		4,067		1,999,821				23,417	06/25/2045
48123V-AB-8	J2 GLOBAL COMMUNICATIONS 8.000% 08/01/20		08/01/2017	Call 100.0000		908,000	908,000	908,000	908,000						908,000				90,800	08/01/2020
48126E-AA-5	JP MORGAN CHASE & CO 2.000% 08/15/17		08/15/2017	Maturity		15,750,000	15,750,000	15,631,025	15,731,387		18,613		18,613		15,750,000				315,000	08/15/2017
482748-AA-4	KWIK TRIP PRIVATE PLACEMENT 3.900% 02/24/35		11/24/2017	Redemption 100.0000		231,046	231,046	231,046	231,046						231,046				5,675	02/24/2035
494580-AD-5	KINDRED HEALTHCARE INC 6.375% 04/15/22		04/10/2017	Jefferies & Co., Inc.		962,550	1,035,000	1,029,431	1,030,707		180		180		1,030,887		(68,337)	(68,337)	32,624	04/15/2022
494580-AE-3	KINDRED HEALTHCARE INC 8.000% 01/15/20		07/13/2017	Marine Midland Bank, N.A.		359,330	343,000	343,000	343,000						343,000		16,330	16,330	27,669	01/15/2020
50075N-AS-3	KRAFT FOOD INC 6.500% 08/11/17		08/11/2017	Maturity		30,000,000	30,000,000	34,268,300	30,451,277		(451,277)		(451,277)		30,000,000				1,950,000	08/11/2017
501044-CG-4	KROGER CO/THE BASIC 6.400% 08/15/17		08/15/2017	Maturity		18,500,000	18,500,000	18,352,825	18,486,096		13,904		13,904		18,500,000				1,184,000	08/15/2017
50152#-AC-1	KT REAL ESTATE PRIVATE PLACEMENT 3.580% 05/24/35		11/24/2017	Redemption 100.0000		217,200	217,200	217,200	217,200						217,200				4,897	05/24/2035
502079-AB-2	LMI AEROSPACE INC 7.375% 07/15/19		06/27/2017	Call 100.0000		687,000	687,000	687,000	687,000						687,000				73,470	07/15/2019
513075-BH-3	LAMAR MEDIA CORP SERIES WI 5.375% 01/15/24		02/07/2017	Miller Tabak Roberts		392,126	375,000	375,000	375,000						375,000		17,126	17,126	11,478	01/15/2024
52109R-BM-2	LB-UBS COMMERCIAL MTGE TRUST SERIES 2007-C7 CLASS A3 5.866% 09/15/45		09/11/2017	Paydown		11,480,337	11,480,337	11,237,415	11,454,411		25,926		25,926		11,480,337				396,379	09/15/2045
52467@-AY-1	KOHLS DEPARTMENT STORES 7.500% 01/15/27		12/15/2017	Redemption 100.0000		234,433	234,433	267,432	254,791		(788)		(788)		254,003		(19,569)	(19,569)	9,575	01/15/2027
531359-AB-3	LIBERTY TIRE RECYCLING SERIES 144A 11.000% 03/31/21		04/28/2017	Direct			2	1	1						1		(1)	(1)		03/31/2021
531359-AB-3	LIBERTY TIRE RECYCLING SERIES 144A 11.000% 03/31/21		12/29/2017	Taxable Exchange		161,153	287,773	194,695	186,866	8,761	436		9,197		196,063		(34,910)	(34,910)	34,530	03/31/2021
53219L-AP-4	LIFEPOINT HEALTH INC SERIES 144A 5.375% 05/01/24		06/08/2017	Tax Free Exchange		808,807	795,000	814,488	811,813		(3,007)		(3,007)		808,807				25,757	05/01/2024
538034-AK-5	LIVE NATION ENTERTAINMENT SERIES 144A 4.875% 11/01/24		05/25/2017	Barclays Capital, Inc.		506,250	500,000	500,000	500,000						500,000		6,250	6,250	14,286	11/01/2024
549271-AG-9	LUBRIZOL 8.875% 02/01/19		07/14/2017	Call 100.0000		40,990,000	40,990,000	52,571,175	44,178,445		(787,150)		(787,150)		43,391,295		(2,401,295)	(2,401,295)	7,672,891	02/01/2019
552848-AF-0	MGIC INVESTMENT CORP S 5.750% 08/15/23		12/06/2017	Marine Midland Bank, N.A.		420,959	385,000	389,275	389,076		(491)		(491)		388,585		32,374	32,374	29,701	08/15/2023
552953-BY-6	MGM RESORTS INTL 6.750% 10/01/20		03/13/2017	Summit		432,620	400,000	400,000	400,000						400,000		32,620	32,620	12,375	10/01/2020
55616X-AF-4	MACYS RETAIL HLDGS INC 3.875% 01/15/22		12/04/2017	Morgan Stanley & Co., Inc.		22,599,136	22,630,000	23,046,418	23,381,004		(69,741)	451,184	(520,925)		22,860,078		(260,943)	(260,943)	935,110	01/15/2022
55819C-AA-6	MADISON PARK FUNDING LTD SERIES 15 CLASS 18 A 144A 4.860% 10/21/26		10/23/2017	Redemption 100.0000		15,250,000	15,250,000	14,792,500	14,856,157		33,925		33,925		14,890,082		359,918	359,918	714,611	10/21/2026
565849-AD-8	MARATHON OIL CORP 6.000% 10/01/17		08/14/2017	Call 100.0000		7,250,000	7,250,000	8,480,103	7,417,956		(138,342)		(138,342)		7,279,614		(29,614)	(29,614)	423,596	10/01/2017
565849-AF-3	MARATHON OIL CORP 5.900% 03/15/18		08/14/2017	Call 100.0000		18,700,000	18,700,000	19,769,716	18,934,785		(119,424)		(119,424)		18,815,361		(115,361)	(115,361)	1,482,499	03/15/2018
565849-AH-9	MARATHON OIL CORP 7.500% 02/15/19		08/14/2017	Call 100.0000		34,850,000	34,850,000	35,393,596	35,000,439		(41,508)		(41,508)		34,958,931		(108,931)	(108,931)	5,544,139	02/15/2019
571903-AG-8	MARRIOTT INTERNATIONAL 6.375% 06/15/17		06/15/2017	Maturity		24,801,000	24,801,000	27,047,491	25,001,012		(200,012)		(200,012)		24,801,000				790,532	06/15/2017
574599-BH-8	MASCO CORP 5.950% 03/15/22		01/27/2017	Jefferies & Co., Inc.		446,760	400,000	398,800	399,291		10		10		399,301		47,459	47,459	8,991	03/15/2022
574754-AM-9	MASHANTUCKET WSTRN PQT TRIBE 6.500% 07/01/36		01/18/2017	Redemption 100.0000		955	955	145	5	141			141		145		810	810	19	07/01/2036
577778-AT-0	MAY DEPT STORES CO DEB 9.500% 04/15/21		10/15/2017	Redemption 100.0000		41,500	41,500	45,950	42,830		(219)		(219)		42,611		(1,111)	(1,111)	2,957	04/15/2021

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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
579780-AF-4	MCCORMICK & CO 5.750% 12/15/17		12/15/2017	Maturity		5,000,000	5,000,000	5,899,850	5,131,087		(131,087)		(131,087)		5,000,000				287,500	12/15/2017
581557-AV-7	MCKESSON CORP 5.700% 03/01/17		03/01/2017	Maturity		11,500,000	11,500,000	11,752,975	11,508,681		(8,681)		(8,681)		11,500,000				327,750	03/01/2017
59001K-AB-6	MERITOR INC BASIC 6.750% 06/15/21		10/30/2017	Miller Tabak Roberts		328,640	318,000	318,000	318,000						318,000		10,640	10,640	18,842	06/15/2021
59001K-AB-6	MERITOR INC BASIC 6.750% 06/15/21		11/02/2017	Call 100.0000		682,000	682,000	682,000	682,000						682,000				61,227	06/15/2021
591709-AL-4	METROPCS WIRELESS INC 6.625% 11/15/20		02/10/2017	Call 100.0000		1,175,000	1,175,000	1,175,000	1,175,000						1,175,000				44,324	11/15/2020
594185-AQ-3	MICHIGAN BELL TEL CO DEBENTURES 7.850% 01/15/22		12/04/2017	Tax Free Exchange		10,710,758	10,700,000	10,735,432	10,712,808		(2,050)		(2,050)		10,710,758				1,174,964	01/15/2022
595112-BA-0	MICRON TECHNOLOGY INC 5.875% 02/15/22		07/20/2017	Banc of America Securities		1,516,156	1,450,000	1,318,538	1,334,791		10,505		10,505		1,345,296		170,861	170,861	80,455	02/15/2022
616912-AA-9	MORGANBERRY CORP SERIES 144A 7.802% 03/31/19		07/31/2017	Paydown		209,277	209,277	209,277	209,277						209,277				23,344	03/31/2019
61691E-BB-0	MORGAN STANLEY CAPITAL I TRUST SERIES 2016-UB12 CLASS XA 0.824% 12/15/49		12/01/2017	Paydown				37,478	37,223		(37,223)		(37,223)						3,278	12/15/2049
61756U-AE-1	MORGAN STANLEY CAPITAL I SERIES 2007-IQ16 CLASS A4 5.809% 12/12/49		08/01/2017	Paydown		6,887,974	6,887,974	6,827,974	6,872,555		15,420		15,420		6,887,974				177,292	12/12/2049
61766E-BF-1	MORGAN STANLEY BAML TRUST SERIES 2016-C29 CLASS XA 1.645% 05/15/49		02/09/2017	Paydown				(4,670)												05/15/2049
61766N-BC-8	MORGAN STANLEY BAML TRUST SERIES 2016-C30 CLASS XA 1.460% 09/15/49		12/01/2017	Paydown				33,261	39,693		(39,693)		(39,693)						2,701	09/15/2049
617734-AC-2	MORONGO BAND OF MISSION SERIES 144A 6.900% 03/01/18		04/06/2017	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				89,609	03/01/2018
617734-AC-2	MORONGO BAND OF MISSION SERIES 144A 6.900% 03/01/18		03/01/2017	Redemption 100.0000		800,000	800,000	800,000	800,000						800,000				27,600	03/01/2018
626738-AC-2	MURPHY OIL USA INC 6.000% 08/15/23		08/03/2017	Banc of America Securities		662,313	625,000	625,000	625,000						625,000		37,313	37,313	36,771	08/15/2023
62886E-AJ-7	NCR CORPORATION 5.000% 07/15/22		09/11/2017	Marine Midland Bank, N.A.		948,366	925,000	934,250	933,337		(1,546)		(1,546)		931,792		16,574	16,574	53,701	07/15/2022
62913T-AH-5	NGL ENRGY PART LP/FIN CO SERIES 144A 7.500% 11/01/23		08/11/2017	Tax Free Exchange		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				89,688	11/01/2023
629377-BS-0	NRG ENERGY INC 7.875% 05/15/21		10/16/2017	Call 100.0000		231,000	231,000	231,000	231,000						231,000				22,790	05/15/2021
629377-CB-6	NRG ENERGY INC SERIES 144A 6.625% 01/15/27		04/18/2017	Tax Free Exchange		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				47,111	01/15/2027
62940Q-AA-3	NSG HOLDINGS LLC/NSG SERIES 144A ABS 7.750% 12/15/25		11/30/2017	Barclays Capital, Inc.		6,840,620	6,319,279	6,320,698	6,319,867		(93)		(93)		6,319,775		520,845	520,845	92,507	12/15/2025
62940Q-AA-3	NSG HOLDINGS LLC/NSG SERIES 144A ABS 7.750% 12/15/25		12/15/2017	Redemption 100.0000		282,292	282,292	282,355	282,318		1		1		282,318		(27)	(27)	17,685	12/15/2025
640ESC-S9-1	NELL AF SARL ESC PRIVATE PLACEMENT 8.375% 08/01/15		08/12/2017	Direct																08/01/2015
64110L-AM-8	NETFLIX.COM INC SERIES 144A 4.375% 11/15/26		11/03/2017	Tax Free Exchange		2,280,000	2,280,000	2,280,000	2,280,000						2,280,000				101,413	11/15/2026
64128X-AC-4	NEUBERGER BERMAN GROUP SERIES 144A 5.875% 03/15/22		04/26/2017	Call 100.0000		1,250,000	1,250,000	1,250,000	1,250,000						1,250,000				78,168	03/15/2022
651229-AN-6	NEWELL RUBBERMAID INC 2.050% 12/01/17		12/01/2017	Maturity		6,000,000	6,000,000	6,021,180	6,004,273		(4,273)		(4,273)		6,000,000				123,000	12/01/2017
655664-AK-6	NORDSTROM INC 6.250% 01/15/18		04/06/2017	Call 100.0000		43,625,000	43,625,000	49,601,918	44,555,156		(231,781)		(231,781)		44,323,375		(698,375)	(698,375)	3,581,285	01/15/2018
679574-AG-8	OLD DOMINION ELEC CO-OP NTS 6.210% 12/01/28		12/01/2017	Redemption 100.0000		833,333	833,333	833,333	833,333						833,333				51,750	12/01/2028
684181-AA-8	ORANGE COGEN FUND CORP SR SEC SERIES 144A 8.175% 03/15/22		12/15/2017	Redemption 100.0000		324,400	324,400	324,400	324,400						324,400				17,029	03/15/2022
69327R-AC-5	PDC ENERGY INC 7.750% 10/15/22		12/14/2017	Call 100.0000		700,000	700,000	700,000	700,000						700,000				90,266	10/15/2022
693320-AR-4	PHH CORP 7.375% 09/01/19		06/30/2017	Tender Offer		802,500	750,000	740,625	742,231		1,341		1,341		743,572		58,928	58,928	68,901	09/01/2019
69354P-AA-9	PINNACLE ENTERTAINMENT INC SERIES 144A 5.625% 05/01/24		08/17/2017	Tax Free Exchange		3,018,105	3,035,000	3,015,638	3,017,100		1,004		1,004		3,018,105				135,627	05/01/2024
694032-AT-0	PACIFIC BELL DEBENTURES 7.125% 03/15/26		12/01/2017	Tax Free Exchange		28,311,707	28,500,000	28,136,315	28,297,582		14,125		14,125		28,311,707				2,487,813	03/15/2026
69563A-GD-7	PAINE WEBBER GROUP SR NTS SERIES C 7.810% 02/13/17		02/13/2017	Maturity		1,700,000	1,700,000	2,062,678	1,704,573		(4,573)		(4,573)		1,700,000				59,747	02/13/2017
69563A-HT-1	PAINE WEBBER GROUP SR NTS SERIES C 7.390% 10/16/17		10/16/2017	Maturity		1,360,000	1,360,000	1,606,731	1,379,990		(19,990)		(19,990)		1,360,000				113,067	10/16/2017

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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
705322-AJ-4	PEDERNALES ELEC CO-OP SERIES 144A 5.952% 11/15/22		11/15/2017	Redemption 100.0000		1,439,000	1,439,000	1,439,000	1,439,000						1,439,000				85,649	11/15/2022
70959W-AG-8	PENSKE AUTOMOTIVE GROUP 5.500% 05/15/26		08/01/2017	Citigroup Global Markets		1,006,250	1,000,000	984,734	985,320		707		707		986,027		20,223	20,223	39,569	05/15/2026
71343P-AB-7	PEPSIAMERICAS INC BASIC 5.000% 05/15/17		05/15/2017	Maturity		30,000,000	30,000,000	29,754,600	29,990,033		9,968		9,968		30,000,000				750,000	05/15/2017
717081-DQ-3	PFIZER INC PFIZER INC 6.050% 03/30/17		03/30/2017	Maturity		37,173,000	37,173,000	39,696,675	37,585,711		(412,711)		(412,711)		37,173,000				1,124,483	03/30/2017
73019#-AA-0	PNC EQUIP FIN 3.000% 09/13/27		09/13/2017	Redemption 100.0000		214,924	214,924	214,924	214,924						214,924				4,836	09/13/2027
73019#-AB-8	PNC EQUIP FIN 3.000% 09/13/27		09/13/2017	Redemption 100.0000		223,013	223,013	223,013	223,013						223,013				5,018	09/13/2027
73019#-AC-6	PNC EQUIP FIN 3.000% 09/13/27		09/13/2017	Redemption 100.0000		203,716	203,716	203,716	203,716						203,716				4,584	09/13/2027
730481-AF-5	J.B. POINDEXTER & CO SERIES 144A 9.000% 04/01/22		11/23/2017	Call 100.0000		268,000	268,000	270,680	269,377		(341)		(341)		269,036		(1,036)	(1,036)	39,664	04/01/2022
73664#-AA-8	PORTLAND GAS SEC'D SR NTS 5.900% 12/31/18		12/30/2017	Redemption 100.0000		755,999	755,999	755,999	755,999						755,999				27,877	12/31/2018
737446-AE-4	POST HOLDINGS INC SERIES 144A 6.750% 12/01/21		02/03/2017	JP Morgan Securities, Inc.		791,563	745,000	740,500	741,664		60		60		741,724		49,839	49,839	9,359	12/01/2021
737446-AE-4	POST HOLDINGS INC SERIES 144A 6.750% 12/01/21		03/08/2017	Call 100.0000		745,000	745,000	740,500	741,664		104		104		741,768		3,232	3,232	67,228	12/01/2021
737446-AG-9	POST HOLDINGS INC SERIES 144A 6.000% 12/15/22		08/01/2017	Various		1,355,218	1,275,000	1,256,256	1,260,076		1,077		1,077		1,261,153		94,064	94,064	46,242	12/15/2022
737446-AG-9	POST HOLDINGS INC SERIES 144A 6.000% 12/15/22		12/13/2017	Call 100.0000		1,275,000	1,275,000	1,256,256	1,260,076		2,005		2,005		1,262,081		12,919	12,919	138,396	12/15/2022
737446-AJ-3	POST HOLDINGS INC SERIES 144A 8.000% 07/15/25		05/23/2017	Tender Offer		637,870	562,000	575,324	573,674		(571)		(571)		573,104		64,766	64,766	55,451	07/15/2025
742741-AA-9	PROCTER & GAMBLE ESOP DEB 9.360% 01/01/21		07/01/2017	Redemption 100.0000		2,920,672	2,920,672	3,434,130	3,074,947		(10,082)		(10,082)		3,064,865		(144,193)	(144,193)	206,660	01/01/2021
74387U-AG-6	PROVIDENT FDG/PFG FIN SERIES 144A 6.750% 06/15/21		06/07/2017	Tender Offer		2,960,035	2,938,000	2,882,861	2,894,763		3,597		3,597		2,898,360		61,675	61,675	183,441	06/15/2021
74387U-AG-6	PROVIDENT FDG/PFG FIN SERIES 144A 6.750% 06/15/21		07/10/2017	Call 100.0000		2,937,000	2,937,000	2,881,908	2,893,800		4,341		4,341		2,898,141		38,859	38,859	212,015	06/15/2021
74955D-AA-9	RGS AEGCO FUNDING CORP RGS FUNDING ABS 9.810% 12/07/22		12/07/2017	Redemption 100.0000		4,575,267	4,575,267	4,476,231	4,529,432		4,072		4,072		4,533,504		41,763	41,763	341,138	12/07/2022
74955E-AA-7	INDIANA-MICHIGAN PWR CO RGS FUNDING 9.810% 12/07/22		12/07/2017	Redemption 100.0000		1,467,538	1,467,538	1,429,264	1,449,813		1,572		1,572		1,451,384		16,154	16,154	109,422	12/07/2022
74957E-AR-8	RESIDENTIAL FUNDING MTG SERIES 2006-S5 CLASS A16 6.000% 06/25/36		12/01/2017	Paydown		874,185	976,186	841,255	848,262		25,922		25,922		874,185				29,674	06/25/2036
749951-AA-7	RADIO SYSTEMS CORP SERIES 144A 8.375% 11/01/19		06/01/2017	Call 100.0000		1,780,000	1,780,000	1,810,000	1,790,683		(2,295)		(2,295)		1,788,388		(8,388)	(8,388)	161,507	11/01/2019
755111-AU-5	RAYTHEON COMPANY DEBS 6.400% 12/15/18		05/12/2017	Call 100.0000		1,000,000	1,000,000	1,079,770	1,017,836		(3,153)		(3,153)		1,014,684		(14,684)	(14,684)	104,263	12/15/2018
758766-AH-2	REGAL ENTERTAINMENT GRP 5.750% 03/15/22		06/05/2017	Marine Midland Bank, N.A.		431,957	413,000	413,000	413,000						413,000		18,957	18,957	17,349	03/15/2022
759150-AC-2	REGIONALCARE HOSPITAL PR SERIES 144A 8.250% 05/01/23		02/17/2017	Barclays Capital, Inc.		503,994	478,000	480,214	480,013		(45)		(45)		479,968		24,025	24,025	12,269	05/01/2023
762760-AD-8	RICE ENERGY INC SERIES WI 7.250% 05/01/23		11/13/2017	Call 100.0000		1,000,000	1,000,000	1,015,000	1,013,545		(2,394)		(2,394)		1,011,151		(11,151)	(11,151)	162,327	05/01/2023
78355H-JR-1	RYDER SYSTEM INC DOMESTIC MTN 3.500% 06/01/17		06/01/2017	Maturity		12,000,000	12,000,000	12,256,940	12,019,667		(19,667)		(19,667)		12,000,000				210,000	06/01/2017
78419C-AG-9	SG COMMERCIAL MORTGAGE SECURIT SERIES 2016-C5 CLASS XA 2.017% 10/10/48		12/01/2017	Paydown				45,598	43,272		(43,272)		(43,272)						3,792	10/10/2048
78442F-ES-3	NAVIENT CORP SERIES MTN 4.875% 06/17/19		06/22/2017	Credit Suisse First Boston		933,939	900,000	885,925	888,301		2,179		2,179		890,480		43,459	43,459	23,034	06/17/2019
785592-AP-1	SABINE PASS LIQUEFACTION SERIES 144A 5.875% 06/30/26		05/10/2017	Tax Free Exchange		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				21,378	06/30/2026
786514-BP-3	SAFEWAY INC BASIC 6.350% 08/15/17		08/15/2017	Maturity		2,200,000	2,200,000	2,260,662	2,205,303		(5,303)		(5,303)		2,200,000				139,700	08/15/2017
790849-AJ-2	ST JUDE MEDICAL INC 3.250% 04/15/23		02/13/2017	JP Morgan Securities, Inc.		63,210,036	64,200,000	63,710,283	63,787,889		7,866		7,866		63,795,756		(585,720)	(585,720)	701,296	04/15/2023

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
790849-AM-5	ST JUDE MEDICAL INC 2.800% 09/15/20		01/09/2017	Banc of America Securities		15,072,900	15,000,000	14,993,100	14,994,733		41		41		14,994,774		78,126	78,126	136,500	09/15/2020
790849-AN-3	ST JUDE MEDICAL INC 3.875% 09/15/25		03/06/2017	Tax Free Exchange		36,193,907	36,050,000	36,208,796	36,197,106		(3,199)		(3,199)		36,193,907				815,756	09/15/2025
795770-AN-6	SALTON SEA FUNDING CORP SERIES F 7.475% 11/30/18		07/27/2017	Redemption 102.7834		548,718	533,858	533,942	533,870		(4)		(4)		533,866		14,851	14,851	24,168	11/30/2018
808194-AA-2	A SCHULMAN INC 144A 6.875% 06/01/23		03/20/2017	Tax Free Exchange		1,395,000	1,395,000	1,395,000	1,395,000						1,395,000				29,038	06/01/2023
81744N-AA-8	SEQUOIA MORTGAGE TRUST SERIES 2012-6 CLASS A1 2.500% 12/25/42		12/01/2017	Paydown		778,129	778,129	738,736	742,448		35,681		35,681		778,129				9,923	12/25/2042
81745B-AB-1	SEQUOIA MORTGAGE TRUST SERIES 13-6 CLASS A2 3.000% 05/25/43		12/01/2017	Paydown		1,660,103	1,660,103	1,663,254	1,663,032		(2,929)		(2,929)		1,660,103				25,005	05/25/2043
817610-AA-6	SERVICEMASTER COMPANY LL SERIES 144A 5.125% 11/15/24		08/04/2017	Wells Fargo Brokerage Svcs.		358,750	350,000	350,000	350,000						350,000		8,750	8,750	13,503	11/15/2024
822804-AJ-9	SHELLPOINT ASSET FUNDING TRUST SERIES 213-1 CLASS A2 3.500% 07/25/43		12/01/2017	Paydown		1,425,598	1,425,598	1,380,660	1,381,319		44,279		44,279		1,425,598				21,228	07/25/2043
832248-AV-0	SMITHFIELD FOODS INC 6.625% 08/15/22		02/21/2017	Call 100.0000		1,000,000	1,000,000	995,000	996,831		64		64		996,895		3,105	3,105	92,669	08/15/2022
833034-AE-1	SNAP-ON INC BASIC 5.500% 01/15/17		01/15/2017	Maturity		4,000,000	4,000,000	3,879,120	3,999,320		680		680		4,000,000				110,000	01/15/2017
83545G-AV-4	SONIC AUTOMOTIVE INC 7.000% 07/15/22		03/09/2017	Wells Fargo Brokerage Svcs.		1,272,920	1,210,000	1,199,710	1,203,204		191		191		1,203,395		69,525	69,525	55,290	07/15/2022
83545G-AV-4	SONIC AUTOMOTIVE INC 7.000% 07/15/22		03/27/2017	Call 100.0000		1,210,000	1,210,000	1,199,710	1,203,204		239		239		1,203,443		6,557	6,557	125,320	07/15/2022
843452-BC-6	SOUTHERN NAT GAS SERIES 144A 5.900% 04/01/17		04/01/2017	Maturity		1,000,000	1,000,000	998,340	999,947		53		53		1,000,000				29,500	04/01/2017
85171R-AA-2	SPRINGLEAF FINANCE CORP MTN 6.900% 12/15/17		06/23/2017	Marine Midland Bank, N.A.		255,653	250,000	235,000	247,270		1,375		1,375		248,645		7,008	7,008	9,248	12/15/2017
85171R-AA-2	SPRINGLEAF FINANCE CORP MTN 6.900% 12/15/17		12/15/2017	Maturity		250,000	250,000	235,000	247,270		2,730		2,730		250,000				17,250	12/15/2017
851783-AB-6	SPRINGS INDUSTRIES INC 6.250% 06/01/21		11/15/2017	Wells Fargo Brokerage Svcs.		1,217,700	1,188,000	1,178,043	1,180,627		1,300		1,300		1,181,928		35,772	35,772	71,363	06/01/2021
852061-AQ-3	SPRINT CORP COM SERIES 144A 7.000% 03/01/20		11/15/2017	JP Morgan Securities, Inc.		1,794,260	1,675,000	1,736,845	1,728,377		(13,823)		(13,823)		1,714,555		79,705	79,705	142,003	03/01/2020
858119-AT-7	STEEL DYNAMICS INC 6.125% 08/15/19		01/05/2017	Call 100.0000		555,000	555,000	555,000	555,000						555,000				30,219	08/15/2019
858119-AV-2	STEEL DYNAMICS INC 6.375% 08/15/22		10/13/2017	Call 100.0000		1,110,000	1,110,000	1,110,000	1,110,000						1,110,000				117,550	08/15/2022
858119-BE-9	STEEL DYNAMICS INC SERIES 144A 5.000% 12/15/26		05/16/2017	Tax Free Exchange		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				22,222	12/15/2026
86184V-AB-4	STONEMOR PART CORNER FAM SERIES WI 7.875% 06/01/21		02/27/2017	Seaport		1,161,165	1,167,000	1,167,623	1,166,996		(190)		(190)		1,166,806		(5,641)	(5,641)	23,231	06/01/2021
86614W-AB-2	SUMMIT MID HLDS LLC/FI 7.500% 07/01/21		03/18/2017	Call 100.0000		2,060,000	2,060,000	2,060,000	2,060,000						2,060,000				226,171	07/01/2021
871928-AX-5	TIERS CORP BND BKD SERIES C 144A ABS 8.125% 09/15/17		09/15/2017	Redemption 100.0000		1,736,222	1,736,222	1,792,838	1,739,692		(2,439)		(2,439)		1,737,253		(1,031)	(1,031)	106,488	09/15/2017
87264A-AD-7	T-MOBILE USA INC 6.633% 04/28/21		04/28/2017	Call 100.0000		352,000	352,000	352,000	352,000						352,000				29,187	04/28/2021
87264A-AF-2	T-MOBILE USA INC 6.542% 04/28/20		04/28/2017	Call 100.0000		900,000	900,000	900,000	900,000						900,000				58,883	04/28/2020
87422V-AA-6	TALEN ENERGY SUPPLY LLC SERIES WI 6.500% 06/01/25		04/10/2017	Various		3,112,563	3,837,000	3,312,056	3,741,029		3,840		3,840		3,316,422		(203,859)	(203,859)	78,810	06/01/2025
87612B-AK-8	TARGA RESOURCES PARTNERS 6.375% 08/01/22		06/26/2017	Call 100.0000		1,275,000	1,275,000	1,275,000	1,275,000						1,275,000				114,026	08/01/2022
87875U-AH-5	TECO FINANCE INC BASIC 6.572% 11/01/17		11/01/2017	Maturity		2,764,000	2,764,000	2,845,384	2,773,154		(9,154)		(9,154)		2,764,000				181,650	11/01/2017
88031R-AA-6	TENASKA ALABAMA II PART SR SEC'D BONDS SERIES 144A 6.125% 03/30/23		12/30/2017	Redemption 100.0000		93,544	93,544	93,544	93,544						93,544				3,581	03/30/2023
88033G-CE-8	TENET HEALTHCARE CORP 8.125% 04/01/22		12/08/2017	Various		767,688	750,000	774,840	773,151		(2,859)		(2,859)		770,292		(2,605)	(2,605)	62,165	04/01/2022
88033G-CP-3	TENET HEALTHCARE CORP SERIES 144A 7.500% 01/01/22		10/27/2017	Various		488,956	460,000	460,000	460,000						460,000		28,956	28,956	29,549	01/01/2022
880451-AT-6	TENNESSEE GAS PIPELINE 7.500% 04/01/17		04/01/2017	Maturity		250,000	250,000	263,753	250,314		(314)		(314)		250,000				9,375	04/01/2017
880779-AY-9	TEREX CORP 6.000% 05/15/21		01/30/2017	Corporate Action		396,245	388,000	388,000	388,000						388,000		8,245	8,245	9,765	05/15/2021
880779-AY-9	TEREX CORP 6.000% 05/15/21		02/15/2017	Call 100.0000		812,000	812,000	812,000	812,000						812,000				37,722	05/15/2021
88104L-AA-1	TERRAFORM POWER OPERATING LLC 144A 6.375% 02/01/23		12/05/2017	JP Morgan Securities, Inc.		637,368	605,000	588,067	590,537		1,632		1,632		592,168		45,199	45,199	57,767	02/01/2023
88104L-AA-1	TERRAFORM POWER OPERATING LLC 144A 6.375% 02/01/23		12/12/2017	Call 100.0000		605,000	605,000	588,067	590,537		1,665		1,665		592,202		12,798	12,798	90,705	02/01/2023
88160Q-AN-3	TESORO LOGISTICS LP CORP 5.250% 01/15/25		11/15/2017	JP Morgan Securities, Inc.		284,175	270,000	270,000	270,000						270,000		14,175	14,175	13,584	01/15/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
88576P-AB-9	HENDERSON RECEIVABLES I LLC SERIES 2003-A ABS-144A MBIA A 4.855% 11/15/33		12/15/2017	Paydown		348,741	348,741	348,723	348,738		3		3		348,741				8,174	11/15/2033
887317-AF-2	TIME WARNER INC 4.875% 03/15/20		07/27/2017	Raymond James & Associates		3,219,270	3,000,000	3,344,190	3,189,780		(33,103)		(33,103)		3,156,678		62,592	62,592	128,375	03/15/2020
887317-AN-5	TIME WARNER INC 4.000% 01/15/22		10/11/2017	Wells Fargo Brokerage Svcs.		5,270,200	5,000,000	5,271,200	5,209,790		(30,527)		(30,527)		5,179,263		90,937	90,937	248,889	01/15/2022
887317-AQ-8	TIME WARNER INC 3.400% 06/15/22		09/19/2017	Citigroup Global Markets		10,334,550	10,000,000	10,171,100	10,134,823		(15,705)		(15,705)		10,119,118		215,432	215,432	248,389	06/15/2022
887317-AR-6	TIME WARNER INC 4.050% 12/15/23		11/02/2017	Various		15,853,550	15,000,000	14,982,020	14,986,896		1,403		1,403		14,988,298		865,252	865,252	538,875	12/15/2023
887317-BA-2	TIME WARNER INC 2.950% 07/15/26		09/13/2017	Various		16,071,490	16,960,000	16,745,009	16,757,460		12,959		12,959		16,770,418		(698,929)	(698,929)	668,339	07/15/2026
88947E-AK-6	TOLL BROS FINANCE CORP 5.875% 02/15/22		02/08/2017	Summit		1,551,402	1,422,000	1,421,972	1,421,999						1,421,999		129,403	129,403	40,967	02/15/2022
893647-BA-4	TRANSDIGM INC SERIES 144A 6.375% 06/15/26		01/20/2017	Morgan Stanley & Co., Inc.		1,010,000	1,000,000	1,000,000	1,000,000						1,000,000		10,000	10,000	7,083	06/15/2026
89566E-AA-6	TRISTATE GEN/TRANS ASSN BONDS SERIES 144A ABS 6.040% 01/31/18		01/31/2017	Redemption 100.0000		1,544,392	1,544,392	1,566,137	1,545,539		(206)		(206)		1,545,334		(942)	(942)	46,641	01/31/2018
897050-AB-6	TRONOX FINANCE LLC 6.375% 08/15/20		09/08/2017	Goldman Sachs & Co.		742,556	730,000	730,000	730,000						730,000		12,556	12,556	49,899	08/15/2020
897050-AB-6	TRONOX FINANCE LLC 6.375% 08/15/20		09/25/2017	Call 100.0000		730,000	730,000	730,000	730,000						730,000				63,345	08/15/2020
899042-AA-3	TUFTS MEDICAL CTR INC 5.373% 01/01/23		01/01/2017	Call 100.0000		2,947,000	2,947,000	2,947,000	2,947,000						2,947,000				79,171	01/01/2023
90131H-CA-1	21ST CENTURY FOX AMERICA SERIES 144A 3.375% 11/15/26		04/06/2017	Tax Free Exchange		11,439,522	11,500,000	11,437,665	11,438,117		1,405		1,405		11,439,522				148,781	11/15/2026
90131H-CC-7	21ST CENTURY FOX AMERICA SERIES 144A 4.750% 11/15/46		04/06/2017	Tax Free Exchange		21,314,570	21,473,000	21,313,263	21,313,388		1,183		1,183		21,314,570				390,988	11/15/2046
903638-AA-8	USTA NATIONAL TENNIS CENTER IN PRIVATE PLACEMENT 3.110% 09/08/24		07/10/2017	Redemption 100.0000		463,081	463,081	463,081	463,081						463,081				10,829	09/08/2024
912909-AK-4	US STEEL CORP SERIES 144A 8.375% 07/01/21		12/22/2017	Call 100.0000		583,000	583,000	637,134	632,260		(12,743)		(12,743)		619,518		(36,518)	(36,518)	133,837	07/01/2021
920355-AE-4	VALSPAR CORP 6.050% 05/01/17		05/01/2017	Maturity		11,500,000	11,500,000	12,181,710	11,538,604		(38,604)		(38,604)		11,500,000				347,875	05/01/2017
920355-AF-1	VALSPAR CORP 7.250% 06/15/19		06/02/2017	Tax Free Exchange		26,028,941	26,000,000	26,109,670	26,034,385		(5,444)		(5,444)		26,028,941				900,431	06/15/2019
920355-AG-9	VALSPAR CORP 4.200% 01/15/22		06/02/2017	Tax Free Exchange		10,089,164	10,000,000	10,176,800	10,097,000		(7,835)		(7,835)		10,089,164				379,833	01/15/2022
920355-AH-7	VALSPAR CORP 3.300% 02/01/25		06/02/2017	Tax Free Exchange		16,020,202	16,000,000	16,025,600	16,021,217		(1,015)		(1,015)		16,020,202				457,467	02/01/2025
920355-AK-0	VALSPAR CORP 3.950% 01/15/26		06/02/2017	Tax Free Exchange		19,494,003	19,071,000	19,515,847	19,512,138		(18,135)		(18,135)		19,494,003				682,397	01/15/2026
920479-AA-0	VALVOLINE INC SERIES 144A 5.500% 07/15/24		12/22/2017	Tax Free Exchange		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				156,444	07/15/2024
92343V-BQ-6	VERIZON COMMUNICATIONS 4.500% 09/15/20		11/30/2017	Call 100.0000		12,000,000	12,000,000	13,128,000	12,677,758		(160,354)		(160,354)		12,517,404		(517,404)	(517,404)	1,392,180	09/15/2020
925524-AU-4	CBS CORP BASIC 4.625% 05/15/18		07/26/2017	Call 100.0000		11,000,000	11,000,000	10,281,920	10,900,632		40,230		40,230		10,940,863		59,137	59,137	638,952	05/15/2018
929227-2X-3	WASHINGTON MUTUAL SERIES 2003-S5 CLASS 1A19 5.500% 06/25/33		12/01/2017	Paydown		35,893	35,893	34,307	35,264		629		629		35,893				1,973	06/25/2033
92922F-RE-0	WASHINGTON MUTUAL SERIES 2004-CB1 CLASS 3A3 5.500% 06/25/34		12/01/2017	Paydown		623,910	623,910	578,416	581,683		42,227		42,227		623,910				29,316	06/25/2034
92933B-AE-4	WMG ACQUISITION CORP SERIES 144A 6.000% 01/15/21		01/15/2017	Call 100.0000		648,000	648,000	648,000	648,000						648,000				38,880	01/15/2021
92933B-AK-0	WMG ACQUISITION CORP SERIES 144A 5.000% 08/01/23		01/25/2017	Credit Suisse First Boston		502,500	500,000	500,000	500,000						500,000		2,500	2,500	12,708	08/01/2023
94155U-AA-7	WATERJET HOLDINGS INC SERIES 144A 7.625% 02/01/20		10/27/2017	C. L. King		282,865	275,000	288,750	282,109		(2,731)		(2,731)		279,378		3,487	3,487	26,211	02/01/2020
94973V-AM-9	WELLPOINT INC BASIC 5.875% 06/15/17		06/15/2017	Maturity		15,000,000	15,000,000	14,863,050	14,991,921		8,079		8,079		15,000,000				440,625	06/15/2017
94978#-HS-9	OLD NATIONAL BANK PRIVATE PLACEMENT ABS 6.640% 09/19/27		12/21/2017	Redemption 100.0000		73,591	73,591	73,591	73,591						73,591				2,673	09/19/2027
94984H-AD-7	WELLS FARGO SERIES 2006-12 CLASSA4 6.000% 10/25/36		12/01/2017	Paydown		643,615	682,686	644,343	648,452		(4,837)		(4,837)		643,615				20,934	10/25/2036
95000F-AW-6	WELLS FARGO COMMERCIAL MORTGAG SERIES 2016-C35 CLASS XA 1.995% 07/15/48		12/01/2017	Paydown			211,834	203,228			(203,228)		(203,228)						16,963	07/15/2048
95000M-BS-9	WELLS FARGO COMMERCIAL MORTGAG SERIES 2016-C36 CLASS XA 1.362% 11/15/59		12/01/2017	Paydown			112,089	110,397			(110,397)		(110,397)						9,138	11/15/2059
95931T-AB-6	WESTERN REFINING WNRL FI SERIES WI 7.500% 02/15/23		10/30/2017	Call 100.0000		1,665,000	1,665,000	1,665,000	1,665,000						1,665,000				270,776	02/15/2023
961548-AQ-7	WESTVACO CORP DEB 7.650% 03/15/27		03/15/2017	Call 100.0000		226,000	226,000	245,714	237,600		(158)		(158)		237,442		(11,442)	(11,442)	8,645	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
961548-AS-3	WESTVACO CORP DEB 7.500% 06/15/27		06/15/2017	Redemption 100.0000		1,451,000	1,451,000	1,538,495	1,487,433		(2,686)		(2,686)		1,484,747		(33,747)	(33,747)	54,413	06/15/2027
96188#-AA-6	WETT HOLDINGS PRIVATE PLACEMENT 4.310% 12/18/24		09/30/2017	Redemption 100.0000		124,444	124,444	124,444	124,444						124,444				2,011	12/18/2024
969457-BG-4	WILLIAMS COMPANIES INC 7.875% 09/01/21		02/07/2017	Summit		104,913	90,000	101,025	100,272		(215)		(215)		100,057		4,856	4,856	3,130	09/01/2021
969457-BU-3	WILLIAMS COMPANIES INC 3.700% 01/15/23		11/02/2017	Various		237,023	235,000	221,913	222,115		1,593		1,593		223,708		13,315	13,315	11,337	01/15/2023
969457-BW-9	WILLIAMS COMPANIES INC 4.550% 06/24/24		10/31/2017	Miller Tabak Roberts		31,351	30,000	29,325	29,334		63		63		29,397		1,954	1,954	1,168	06/24/2024
97381W-AN-4	WINDSTREAM CORP 7.750% 10/15/20		11/07/2017	Goldman Sachs & Co.		377,188	425,000	437,557	428,657		(1,692)		(1,692)		426,965		(49,778)	(49,778)	36,196	10/15/2020
97381W-AT-1	WINDSTREAM CORP 7.750% 10/01/21		11/07/2017	Various		1,760,000	2,000,000	1,982,455	1,990,410		814		814		1,991,224		(231,224)	(231,224)	111,944	10/01/2021
97381W-AZ-7	WINDSTREAM CORP BASIC 6.375% 08/01/23		04/11/2017	Citigroup Global Markets		707,642	807,000	716,213	807,000		495	90,788	(90,293)		716,707		(9,065)	(9,065)	36,584	08/01/2023
983130-AT-2	WYNN LAS VEGAS LLC CORP 5.375% 03/15/22		05/10/2017	Various		2,233,328	2,169,000	2,199,810	2,196,651		(2,867)		(2,867)		2,193,784		39,544	39,544	76,274	03/15/2022
983130-AT-2	WYNN LAS VEGAS LLC CORP 5.375% 03/15/22		06/12/2017	Call 100.0000		1,143,000	1,143,000	1,143,000	1,143,000						1,143,000				76,289	03/15/2022
989207-AC-9	ZEBRA TECHNOLOGIES CORP 7.250% 10/15/22		10/27/2017	Marine Midland Bank, N.A.		148,218	140,000	140,000	140,000						140,000		8,218	8,218	10,601	10/15/2022
989207-AC-9	ZEBRA TECHNOLOGIES CORP 7.250% 10/15/22		12/04/2017	Call 100.0000		845,000	845,000	845,000	845,000						845,000				106,107	10/15/2022
BL0912-92-5	APEX TOOL GROUP BANK LOAN 6.000% 02/01/20		10/04/2017	Barclays Capital, Inc.		939,595	961,223	942,899	944,089		3,700		3,700		947,789		(8,194)	(8,194)	34,244	02/01/2020
BL0912-92-5	APEX TOOL GROUP BANK LOAN 6.000% 02/01/20		09/29/2017	Redemption 100.0000		18,421	18,421	18,070	18,093		(57)		(57)		18,036		386	386	419	02/01/2020
BL0938-04-5	IMMUCOR INC BANK LOAN 6.667% 08/19/18		07/21/2017	Redemption 100.0000		536,116	536,116	517,456	527,717		3,121		3,121		530,838		5,279	5,279	15,090	08/19/2018
BL1218-25-6	KINETIC CONCEPTS BANK LOAN 5.152% 05/04/18		02/03/2017	Redemption 100.0000		2,130,529	2,130,529	2,087,130	2,110,183		3,317		3,317		2,113,501		17,028	17,028	10,357	05/04/2018
BL1245-32-5	SELECT MEDICAL BANK LOAN 6.147% 06/01/18		03/06/2017	Redemption 100.0000		799,856	799,856	740,853	775,791		2,919		2,919		778,710		21,146	21,146	19,492	06/01/2018
BL1257-32-0	KINDRED HEALTHCARE INC BANK LOAN 4.934% 04/09/21		12/29/2017	Redemption 100.0000		10,042	10,042	9,992	9,965		(148)		(148)		9,816		226	226	283	04/09/2021
BL1390-82-4	IAP BANK LOAN 10.896% 07/18/19		12/29/2017	Redemption 100.0000		721	721	649	665		17		17		682		39	39	36	07/18/2019
BL1779-55-4	NAVISTAR INC 6.578% 08/07/20		02/07/2017	Redemption 100.0000		1,945,350	1,945,350	1,702,181	1,736,077		6,040		6,040		1,742,117		203,233	203,233	31,254	08/07/2020
BL1931-29-6	MAPLE HOLDINGS ACQUISITI KEURIG GREEN MOUNTAIN 5.802% 02/10/23		03/13/2017	Redemption 100.0000		539,267	539,267	528,481	526,356		(240)		(240)		526,116		13,151	13,151	5,475	02/10/2023
BL2250-29-0	ON SEMICONDUCTOR TERM B 4.324% 03/31/23		03/31/2017	Redemption 100.0000		265,142	265,142	260,563	260,217		(970)		(970)		259,248		5,894	5,894	2,698	03/31/2023
BL2250-29-0	ON SEMICONDUCTOR TERM B 4.324% 03/31/23		04/04/2017	Tax Free Exchange		816,818	832,108	817,737	816,652		166		166		816,818				8,469	03/31/2023
BL2264-78-8	PETSMART TERM B 4.093% 03/10/22		02/21/2017	Citigroup Global Markets		2,146,077	2,182,707	2,181,357	2,181,411		(1,914)		(1,914)		2,179,497		(33,420)	(33,420)	23,048	03/10/2022
BL2264-78-8	PETSMART TERM B 4.093% 03/10/22		01/31/2017	Redemption 100.0000		5,554	5,554	5,551	5,551						5,551		3	3	59	03/10/2022
009089-AC-7	AIR CANADA 2013-1C PTC SERIES 144A EETC 6.625% 05/15/18	A	11/02/2017	Samco Capital Markets		964,307	950,000	950,000	950,000						950,000		14,307	14,307	61,364	05/15/2018
136375-BP-6	CANADIAN NAT'L RAILWAY 5.850% 11/15/17	A	11/15/2017	Maturity		3,000,000	3,000,000	2,990,490	2,998,999		1,001		1,001		3,000,000				175,500	11/15/2017
146900-AM-7	CASCADES INC 144A 5.500% 07/15/22	A	12/11/2017	Tender Offer		356,470	344,000	345,720	345,082		(270)		(270)		344,812		11,658	11,658	26,646	07/15/2022
30217V-AC-1	EXPRESS PIPELINE LP SUB NTS SERIES 144A SERIES B 7.390% 12/31/17	A	12/31/2017	Redemption 100.0000		492,000	492,000	523,754	495,273		(2,713)		(2,713)		492,560		(560)	(560)	27,269	12/31/2017
349553-AJ-6	FORTIS INC SERIES 144A 2.100% 10/04/21	A	07/07/2017	Tax Free Exchange		23,305,168	23,365,000	23,295,264	23,298,292		6,876		6,876		23,305,168				372,088	10/04/2021
374825-AA-5	GIBSON ENERGY INC SERIES 144A 6.750% 07/15/21	A	10/28/2017	Call 100.0000		1,450,000	1,450,000	1,427,902	1,436,116		2,213		2,213		1,438,328		11,672	11,672	174,816	07/15/2021
450913-AC-2	IAMGOLD CORP SERIES 144A 6.750% 10/01/20	A	03/15/2017	Keybank MCD		1,734,058	1,675,000	1,055,250	1,146,998		19,908		19,908		1,166,906		567,152	567,152	51,638	10/01/2020
450913-AC-2	IAMGOLD CORP SERIES 144A 6.750% 10/01/20	A	04/02/2017	Call 100.0000		1,730,000	1,730,000	1,089,900	1,184,660		25,511		25,511		1,210,171		519,829	519,829	117,099	10/01/2020
46294*-AB-4	IRON ORE OF CANADA 6.600% 11/02/17	A	10/31/2017	Redemption 100.0000		6,666,669	6,666,669	6,666,669	6,666,669						6,666,669				403,334	11/02/2017
552697-AQ-7	MDC PARTNERS INC SERIES 144A 6.500% 05/01/24	A	02/21/2017	Marine Midland Bank, N.A.		248,846	260,000	260,000	260,000						260,000		(11,154)	(11,154)	5,305	05/01/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
644535-AD-8	NEW GOLD INC SERIES 144A 7.000% 04/15/20	A	06/03/2017	Call 100.0000		750,000	750,000	750,000	750,000						750,000				46,375	04/15/2020
73755L-AJ-6	POTASH CORP OF SASKATCHEWAN 3.250% 12/01/17	A	12/01/2017	Maturity		21,725,000	21,725,000	21,664,394	21,716,279		8,721		8,721		21,725,000				706,063	12/01/2017
740212-AH-8	PRECISION DRILLING CORP SERIES 144A 7.750% 12/15/23	A	07/28/2017	Tax Free Exchange		400,000	400,000	400,000	400,000						400,000				22,733	12/15/2023
878742-BA-2	TECK RESOURCES LIMITED SERIES 144A 8.000% 06/01/21	A	06/07/2017	Call 100.0000		890,000	890,000	927,825	923,474		(3,814)		(3,814)		919,660		(29,660)	(29,660)	126,623	06/01/2021
884903-BB-0	THOMSON CORPORATION BASIC 6.500% 07/15/18	A	12/28/2017	Call 100.0000		43,150,000	43,150,000	43,478,628	43,216,453		(42,025)		(42,025)		43,174,428		(24,428)	(24,428)	5,135,788	07/15/2018
896356-AD-4	TRINIDAD DRILLING LTD SERIES 144A 7.875% 01/15/19	A	03/10/2017	Call 100.0000		773,000	773,000	779,860	772,150		4		4		772,154		846	846	39,737	01/15/2019
91831A-AB-7	VRX ESCROW CORP SERIES 144A 5.875% 05/15/23	A	09/22/2017	Various		1,245,650	1,500,000	1,189,600	1,194,585		20,507		20,507		1,215,092		30,558	30,558	64,951	05/15/2023
C2918*-AF-1	DH CORP PRIVATE PLACEMENT 4.320% 05/29/22	A	06/14/2017	Call 100.0000		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				4,019,175	05/29/2022
001749-AQ-3	AMERICAN MONEY MANAGEMENT CORP SERIES 11-9A CLASS B2R 144A 3.682% 01/15/22	D	07/15/2017	Redemption 100.0000		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				414,225	01/15/2022
00289R-AA-0	ABENGOA FINANCE SAU SERIES 144A 8.875% 11/01/17	D	03/31/2017	Taxable Exchange		39,583	1,115,000	164,463	50,175	114,288			114,288		164,463		(124,880)	(124,880)		11/01/2017
012605-AA-9	ALBEA BEAUTY HOLDINGS SA SERIES 144A 8.375% 11/01/19	D	04/07/2017	MarketAxess Corporation		1,037,397	995,000	995,000	995,000						995,000		42,397	42,397	37,036	11/01/2019
012605-AA-9	ALBEA BEAUTY HOLDINGS SA SERIES 144A 8.375% 11/01/19	D	04/20/2017	Call 100.0000		995,000	995,000	995,000	995,000						995,000				80,790	11/01/2019
02154C-AC-7	ALTICE FINANCING SA SERIES 144A 6.500% 01/15/22	D	12/05/2017	Societe Generale		258,080	250,000	253,125	251,709		(501)		(501)		251,208		6,872	6,872	22,660	01/15/2022
02154C-AC-7	ALTICE FINANCING SA SERIES 144A 6.500% 01/15/22	D	12/15/2017	Call 100.0000		250,000	250,000	253,125	251,709		(513)		(513)		251,196		(1,196)	(1,196)	31,146	01/15/2022
033286-AE-5	ANCHORAGE CAPITAL CLO LTD SERIES 2014-5A CLASS B 144A AB 3.426% 10/15/26	D	04/17/2017	Redemption 100.0000		7,000,000	7,000,000	6,951,000	6,959,691		1,031		1,031		6,960,722		39,278	39,278	107,969	10/15/2026
03328T-AN-5	ANCHORAGE CAPITAL CLO LTD SERIES 15-7A CLASS B2 144A 4.180% 10/15/27	D	10/15/2017	Redemption 100.0000		7,000,000	7,000,000	7,126,000	7,118,274		(13,875)		(13,875)		7,104,399		(104,399)	(104,399)	292,600	10/15/2027
034863-AN-0	ANGLO AMERICAN CAPITAL SERIES 144A 3.625% 05/14/20	D	01/13/2017	Citigroup Global Markets		570,300	565,000	547,824	549,933		207		207		550,140		20,160	20,160	3,698	05/14/2020
03938L-AU-8	ARCELORMITTAL 6.250% 03/01/21	C	09/14/2017	Cantor Fitzgerald & Company		1,646,250	1,500,000	1,559,700	1,553,291		(8,320)		(8,320)		1,544,971		101,279	101,279	96,125	03/01/2021
04013Y-AW-2	ARES CLO LTD SERIES 2012-2A CLASS DR 144A A 5.057% 10/12/23	D	04/12/2017	Redemption 100.0000		13,500,000	13,500,000	13,500,000	13,500,000						13,500,000				317,028	10/12/2023
04965C-AC-2	ATRIUM CDO CORP SERIES 12A CLASS B 144A 3.613% 10/22/26	D	11/17/2017	Redemption 100.0000		775,000	775,000	772,457	772,858		192		192		773,050		1,950	1,950	28,173	10/22/2026
05616G-AQ-2	BABSON CLO LTD SERIES 2012-2A CLASS CR 144A 5.016% 05/15/23	D	06/23/2017	Redemption 100.0000		8,210,000	8,210,000	8,210,000	8,210,000						8,210,000				231,226	05/15/2023
08180V-AG-1	BENEFIT STREET PARTNERS CLO LT SERIES 12-IA CLASS CR 144A 5.131% 10/15/25	D	10/02/2017	Redemption 100.0000		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				968,787	10/15/2025
12548C-AB-3	CIFC FUNDING LTD SERIES 2014-2A CLASS A2L 144A 3.581% 05/24/26	D	02/24/2017	Redemption 100.0000		4,200,000	4,200,000	4,177,950	4,181,964		455		455		4,182,420		17,580	17,580	32,703	05/24/2026
12548V-AM-7	CIFC FUNDING LTD SERIES 2012-2A CLASS A3R 144A 4.195% 12/05/24	D	12/05/2017	Redemption 100.0000		4,500,000	4,500,000	4,500,000	4,500,000						4,500,000				175,390	12/05/2024
12548V-AP-0	CIFC FUNDING LTD SERIES 2012-2A CLASS B1R 144A 5.145% 12/05/24	D	12/05/2017	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				145,822	12/05/2024
13876C-AC-1	CANYON CAPITAL CLO LTD SERIES 2015-1A CLASS B 144A AB 3.426% 04/15/27	D	04/17/2017	Redemption 100.0000		5,250,000	5,250,000	5,205,375	5,213,459		1,108		1,108		5,214,567		35,433	35,433	80,962	04/15/2027
14310U-AC-3	CARLYLE GLOBAL MARKET STRATEGI SERIES 2014-4A CLASS B 144A A 3.809% 10/15/26	D	02/23/2017	Redemption 100.0000		1,000,000	1,000,000	1,005,000	1,003,962		(92)		(92)		1,003,871		(3,871)	(3,871)	12,078	10/15/2026
25243Y-AM-1	DIAGEO CAPITAL PLC DIAGEO CAP PLC 5.750% 10/23/17	D	10/23/2017	Maturity		23,111,000	23,111,000	24,827,023	23,319,172		(208,172)		(208,172)		23,111,000				1,328,883	10/23/2017
26250D-AU-7	DRYDEN SENIOR LOAN FUND SERIES 2012-24RA CLASS CR 144A 4.116% 11/15/23	D	11/15/2017	Redemption 100.0000		5,250,000	5,250,000	5,250,000	5,250,000						5,250,000				202,805	11/15/2023

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
26250D-AW-3	DRYDEN SENIOR LOAN FUND SERIES 2012-24RA CLASS DR 5.116% 11/15/23	D	11/15/2017	Redemption 100.0000		6,500,000	6,500,000	6,500,000	6,500,000						6,500,000				316,995	11/15/2023
29414H-AA-9	EOLE FINANCE SPC SERIES 144A 2.341% 02/24/24	D	11/24/2017	Redemption 100.0000		2,905,323	2,905,323	2,903,089	2,903,651		113		113		2,903,764		1,559	1,559	41,265	02/24/2024
34407D-AA-7	FLY LEASING LTD 6.750% 12/15/20	D	10/31/2017	Various		940,355	905,000	916,250	911,052		(1,593)		(1,593)		909,459		30,896	30,896	53,528	12/15/2020
34407D-AA-7	FLY LEASING LTD 6.750% 12/15/20	D	12/15/2017	Call 100.0000		905,000	905,000	916,250	911,052		(1,833)		(1,833)		909,219		(4,219)	(4,219)	91,631	12/15/2020
44986U-AC-3	INEOS GROUP HOLDINGS SA SERIES 144A 5.875% 02/15/19	D	03/01/2017	Call 100.0000		300,000	300,000	300,000	300,000						300,000				14,003	02/15/2019
45721R-AA-1	INKIA ENERGY LTD SERIES 144A 8.375% 04/04/21	D	11/14/2017	Call 100.0000		1,250,000	1,250,000	1,239,613	1,244,519		966		966		1,245,485		4,515	4,515	151,219	04/04/2021
45903P-AA-5	INTL AUTOMOTIVE COMPONEN SERIES 144A 9.125% 06/01/18	D	11/28/2017	Credit Suisse First Boston		585,533	587,000	587,000	587,000						587,000		(1,468)	(1,468)	53,415	06/01/2018
46132B-AD-1	INVERSIONES ALSACIA SA SERIES 144A 8.000% 12/31/18	D	12/13/2017	Redemption 100.0000		6,199	6,199	372	372						372		5,827	5,827	10	12/31/2018
46590G-AA-1	JLL/DELTA DUTCH NEWCO BV SERIES 144A 7.500% 02/01/22	D	08/29/2017	Call 100.0000		1,990,000	1,990,000	1,997,438	1,994,219		(827)		(827)		1,993,393		(3,393)	(3,393)	272,796	02/01/2022
500472-AB-1	KONINKLIJKE PHILIPS NV 5.750% 03/11/18	D	01/20/2017	Call 100.0000		64,870,000	64,870,000	66,224,077	65,116,149		(10,655)		(10,655)		65,105,495		(235,495)	(235,495)	4,643,665	03/11/2018
552081-AG-6	LYONDELLBASELL IND NV 5.000% 04/15/19	D	03/24/2017	Call 100.0000		924,000	924,000	924,000	924,000						924,000				80,095	04/15/2019
55818P-AC-4	MADISON PARK FUNDING LTD SERIES 2014-12A CLASS B1 144A 3.513% 07/20/26	D	01/20/2017	Redemption 100.0000		12,500,000	12,500,000	12,405,000	12,419,841		752		752		12,420,592		79,408	79,408	96,831	07/20/2026
55819B-AE-0	MADISON PARK FUNDING LTD SERIES 15 CLASS 18 A 144A 3.462% 10/21/26	C	10/23/2017	Redemption 100.0000		22,000,000	22,000,000	22,000,000	22,000,000						22,000,000				716,920	10/21/2026
55819B-AJ-9	MADISON PARK FUNDING LTD SERIES 15-18A CLASS B2 144A 3.905% 10/21/26	D	10/21/2017	Redemption 100.0000		2,500,000	2,500,000	2,516,250	2,514,902		(1,763)		(1,763)		2,513,139		(13,139)	(13,139)	97,625	10/21/2026
566428-AQ-1	MAREA CLO LTD SERIES 2012-1A CLASS CR 144A 4.112% 10/15/23	D	04/15/2017	Redemption 100.0000		14,964,000	14,964,000	14,964,000	14,964,000						14,964,000				279,958	10/15/2023
67091Y-AC-8	OCP CLO LTD SERIES 2015-9A CLASS A2 144A 3.359% 07/15/27	D	11/09/2017	Redemption 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				334,930	07/15/2027
67091Y-AE-4	OCP CLO LTD SERIES 2015-9A CLASS B 144A 4.259% 07/15/27	D	11/09/2017	Redemption 100.0000		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				647,865	07/15/2027
67107U-AN-4	OZLM FUNDING LTD SERIES 2012-1A CLASS BR 144A 4.363% 07/22/27	D	07/24/2017	Redemption 100.0000		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				457,888	07/22/2027
67107U-AQ-7	OZLM FUNDING LTD SERIES 2012-1A CLASS CR 144A 5.663% 07/22/27	D	07/24/2017	Redemption 100.0000		11,100,000	11,100,000	11,100,000	11,100,000						11,100,000				448,265	07/22/2027
67108W-AE-9	OZLM LTD SERIES 14-7A CLASS A2A 144A A 3.403% 07/17/26	D	04/17/2017	Redemption 100.0000		4,000,000	4,000,000	3,970,000	3,975,319		771		771		3,976,090		23,911	23,911	60,683	07/17/2026
67110D-AE-7	OCP CLO LTD SERIES 16-11A CLASS A2A 144A 3.771% 04/26/28	D	08/10/2017	Redemption 100.0000		4,000,000	4,000,000	3,990,000	3,991,006		641		641		3,991,647		8,353	8,353	110,136	04/26/2028
67110D-AG-2	OCP CLO LTD SERIES 16-11A CLASS A2B 144A 3.700% 04/26/28	D	08/10/2017	Redemption 100.0000		14,000,000	14,000,000	14,000,000	14,000,000						14,000,000				405,662	04/26/2028
67400L-AC-2	OAKTREE EIF II LTD SERIES 2014-A2 CLASS B 144A 3.716% 11/15/25	D	05/15/2017	Redemption 100.0000		5,000,000	5,000,000	5,012,000	5,009,364		(164)		(164)		5,009,200		(9,200)	(9,200)	82,227	11/15/2025
70501V-AA-6	PEARSON FUNDING FIVE PLC SERIES 144A 3.250% 05/08/23	D	08/11/2017	Tender Offer		29,885,000	29,885,000	28,393,104	28,854,217		89,148		89,148		28,943,365		941,636	941,636	747,333	05/08/2023
714294-AD-7	PERRIGO CO LTD 4.000% 11/15/23	D	06/13/2017	Tender Offer		56,420,280	54,000,000	54,134,188	54,106,508		(6,384)		(6,384)		54,100,124		2,320,156	2,320,156	2,880,000	11/15/2023
74050U-C*-6	PREMIER FARNELL PRIVATE PLACEMENT 4.010% 09/17/24	D	01/16/2017	Call 100.0000		17,037,209	17,037,209	17,037,209	17,037,209						17,037,209				1,736,626	09/17/2024
767201-AK-2	RIO TINTO FIN USA LTD 3.500% 11/02/20	D	06/21/2017	Call 100.0000		5,380,000	5,380,000	5,267,289	5,328,774		5,894		5,894		5,334,668		45,332	45,332	433,933	11/02/2020
80627D-AC-0	SCHAEFFLER VERWALTUNG ZW SERIES 144A 4.750% 09/15/26	D	03/13/2017	Various		713,414	730,000	730,000	730,000						730,000		(16,586)	(16,586)	16,711	09/15/2026
81180W-AF-8	SEAGATE HDD CAYMAN 7.000% 11/01/21	D	05/01/2017	Call 100.0000		1,975,000	1,975,000	1,975,000	1,975,000						1,975,000				161,285	11/01/2021
81882E-AC-6	SHACKLETON CLO LTD SERIES 15-8A CLASS B 144A 3.463% 10/20/27	D	10/20/2017	Redemption 100.0000		26,000,000	26,000,000	25,851,900	25,877,990		9,722		9,722		25,887,712		112,288	112,288	841,921	10/20/2027
81882E-AE-2	SHACKLETON CLO LTD SERIES 15-8A CLASS C 144A 4.313% 10/20/27	D	10/20/2017	Redemption 100.0000		13,650,000	13,650,000	13,472,550	13,500,262		11,672		11,672		13,511,934		138,066	138,066	559,645	10/20/2027
864662-AE-1	SUDBURY MILL CLO LTD SERIES 2013-1A CLASS B1 144A 3.553% 01/17/26	D	04/17/2017	Redemption 100.0000		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				119,468	01/17/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
87157V-AD-1	SYMPHONY CLO LTD SERIES 2013-11A CLASS C 144A 4.503% 01/17/25	D	06/27/2017	Redemption 100.0000		3,000,000	3,000,000	3,009,000	3,007,699		(385)		(385)		3,007,314		(7,314)	(7,314)	87,694	01/17/2025
881575-AA-2	TESCO PLC-ADR SERIES 144A 5.500% 11/15/17	D	11/15/2017	Maturity		41,500,000	41,500,000	40,701,485	41,403,085		96,915		96,915		41,500,000				2,282,500	11/15/2017
89366Q-AA-1	TRANSFIELD SERVICES LTD SERIES 144A 8.375% 05/15/20	D	05/15/2017	Call 100.0000		890,000	890,000	890,000	890,000						890,000				74,542	05/15/2020
90470V-AA-1	UNIFIN FINANCIERA SA DE 144A 6.250% 07/22/19	D	06/29/2017	Call 100.0000		960,000	960,000	954,931	957,210		504		504		957,715		2,285	2,285	89,066	07/22/2019
92330M-AC-3	VENTURE CDO LTD SERIES 2015-21A CLASS B 144A 3.259% 07/15/27	D	10/16/2017	Redemption 100.0000		25,000,000	25,000,000	24,843,900	24,874,781		8,773		8,773		24,883,554		116,446	116,446	756,014	07/15/2027
92676X-AA-5	VIKING CRUISES LTD SERIES 144A 8.500% 10/15/22	D	10/20/2017	Call 100.0000		1,000,000	1,000,000	1,039,250	1,020,842		(4,426)		(4,426)		1,016,415		(16,415)	(16,415)	128,681	10/15/2022
92718W-AB-5	VIMPELCOM HLDGS SERIES 144A 7.504% 03/01/22	D	12/06/2017	Various		625,972	550,000	521,041	532,265		1,994		1,994		534,258		91,713	91,713	50,957	03/01/2022
92857W-AP-5	VODAFONE GROUP PLC 5.625% 02/27/17	D	02/27/2017	Maturity		4,100,000	4,100,000	3,466,140	4,084,019		15,981		15,981		4,100,000				115,313	02/27/2017
928670-AK-4	VOLKSWAGEN INTL FIN NV SERIES 144A 2.375% 03/22/17	D	03/22/2017	Maturity		11,500,000	11,500,000	11,509,535	11,500,446		(446)		(446)		11,500,000				136,563	03/22/2017
928670-AP-3	VOLKSWAGEN INTL FIN NV SERIES 144A 1.600% 11/20/17	D	11/20/2017	Maturity		9,500,000	9,500,000	9,122,660	9,340,599		159,401		159,401		9,500,000				152,000	11/20/2017
92912Q-AE-6	VOYA CLO LTD SERIES 2014-3A CLASS C 144A 4.967% 07/25/26	D	12/21/2017	Redemption 100.0000		13,645,000	13,645,000	12,751,950	12,859,390		67,712		67,712		12,927,096		717,904	717,904	757,230	07/25/2026
92914N-AE-1	VOYA CLO LTD SERIES 15-1A CLASS B 144A 4.354% 04/18/27	D	12/21/2017	Redemption 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				246,146	04/18/2027
92914N-AG-6	VOYA CLO LTD SERIES 15-1A CLASS C 144A 4.754% 04/18/27	D	12/21/2017	Redemption 100.0000		4,000,000	4,000,000	3,640,000	3,681,510		27,942		27,942		3,709,452		290,548	290,548	215,981	04/18/2027
98625U-AG-7	YORK CLO LTD SERIES16-1A CLASS B2 3.400% 07/20/25	D	08/23/2017	Redemption 100.0000		18,000,000	18,000,000	18,000,000	18,000,000						18,000,000				515,100	07/20/2025
BL1157-84-3	FMG RESOURCES AUG 2006 5.625% 06/30/19	D	02/01/2017	Credit Suisse First Boston		82,434	81,820	67,534	70,993		199		199		71,192		11,242	11,242	281	06/30/2019
G42730-AE-7	HAMMERSON PLC 6.875% 03/31/20	B	10/20/2017	Call 100.0000		11,136,792	11,136,792	16,324,063	11,810,225		(406,891)		(406,891)	2,772,270	12,254,181	(1,921,423)	(1,117,390)	(3,038,813)	2,944,700	03/31/2020
G65016-AH-3	NEXT PLC 5.375% 10/26/21	B	11/13/2017	Barclays Capital, Inc.		12,062,396	10,619,910	14,613,306	10,867,488		(184,770)		(184,770)	2,966,898	11,377,174	(2,272,442)	685,238	(1,587,204)	604,601	10/26/2021
G8182J-AE-4	SEGRO PLC 5.500% 06/20/18	B	06/16/2017	Call 100.0000		5,121,000	5,121,000	7,298,850	5,151,100		(83,212)		(83,212)	1,588,706	5,271,133	(1,385,461)	(150,133)	(1,535,594)	543,939	06/20/2018
N42816-BD-6	ROYAL VOPAK 6.140% 06/19/22	D	12/19/2017	Call 100.0000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				840,355	06/19/2022
N6777#-AF-6	OVERSEAS ASSITAN PRIVATE PLACEMENT 6.810% 05/14/18	D	02/01/2017	Direct		1	1	1	1						1				2,551,576	05/14/2018
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,695,578,483	2,689,987,322	2,735,255,839	2,686,378,368	295,540	(3,876,849)	2,777,792	(6,359,101)	7,327,874	2,681,197,749	(5,579,326)	14,380,742	8,801,416	145,663,473	XXX
31945H-AA-3	JPMORGAN CHASE & CO CAP SEC 1.930% 02/01/27		12/19/2017	Tax Free Exchange		19,716,642	20,000,000	19,260,000	19,702,553		14,089		14,089		19,716,642				386,267	02/01/2027
4899999. Subtotal - Bonds - Hybrid Securities						19,716,642	20,000,000	19,260,000	19,702,553		14,089		14,089		19,716,642				386,267	XXX
8399997. Total - Bonds - Part 4						3,077,383,914	3,076,978,217	3,033,509,029	3,064,000,806	295,540	205,963	2,777,792	(2,276,289)	7,327,874	3,062,902,990	(5,579,326)	14,480,928	8,901,602	150,792,247	XXX
8399998. Total - Bonds - Part 5						1,695,659,212	1,703,713,285	1,698,935,479			(529,642)	2,493,177	(3,022,819)		1,695,912,657		(253,444)	(253,444)	11,240,474	XXX
8399999. Total - Bonds						4,773,043,126	4,780,691,502	4,732,444,508	3,064,000,806	295,540	(323,679)	5,270,969	(5,299,108)	7,327,874	4,758,815,647	(5,579,326)	14,227,484	8,648,158	162,032,721	XXX
00855W-20-4	COMPEER FINANCIAL SERIES 144A		08/16/2017	Tax Free Exchange	1,500.000	1,500,000	0.00	1,500,000	1,500,000						1,500,000				75,936	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						1,500,000	XXX	1,500,000	1,500,000						1,500,000				75,936	XXX
8999997. Total - Preferred Stocks - Part 4						1,500,000	XXX	1,500,000	1,500,000						1,500,000				75,936	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						1,500,000	XXX	1,500,000	1,500,000						1,500,000				75,936	XXX
025816-10-9	AMERICAN EXPRESS COMPANY		07/18/2017	Citigroup Global Markets	2,195.000	186,806		176,875	162,606	14,269			14,269		176,875		9,931	9,931	2,107	
03027X-10-0	AMERICAN TOWER CORP		04/26/2017	Various	7,906.000	964,395		908,847	835,506	73,341			73,341		908,847		55,548	55,548	8,811	
031162-10-0	AMGEN INC		03/09/2017	Various	2,441.000	405,477		371,973	356,899	15,075			15,075		371,973		33,504	33,504	932	
03748R-10-1	APARTMENT INVT & MGMT CO -A REIT		10/24/2017	Various	132,264.000	5,884,070		5,525,720	6,011,399	(485,679)			(485,679)		5,525,720		358,350	358,350	68,956	
053015-10-3	AUTOMATIC DATA PROCESSING		08/14/2017	Various	21,085.000	2,326,405		1,279,960	2,167,116	(887,157)			(887,157)		1,279,960		1,046,445	1,046,445	35,106	
053484-10-1	AVALON BAY COMMUNITIES INC		09/22/2017	Various	27,287.000	5,144,178		3,226,142	4,833,892	(1,607,750)			(1,607,750)		3,226,142		1,918,036	1,918,036	80,866	
09627J-10-2	BLUEROCK RESIDENTIAL GROWTH RE		03/14/2017	Various	53,750.000	605,674		720,016	737,450	(17,434)			(17,434)		720,016		(114,342)	(114,342)	15,588	

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
126650-10-0	CVS HEALTH CORP		10/17/2017	Various	9,656.000	725,941		883,997	761,955	122,042			122,042		883,997		(158,056)	(158,056)	14,484	
133131-10-2	CAMDEN PROPERTY TRUST		04/26/2017	Various	19,189.000	1,615,893		1,661,046	1,613,219	47,827			47,827		1,661,046		(45,153)	(45,153)	28,784	
14149Y-10-8	CARDINAL HEALTH INC		03/09/2017	Various	4,392.000	336,231		345,359	316,092	29,267			29,267		345,359		(9,128)	(9,128)	1,972	
191216-10-0	COCA COLA CO		05/09/2017	Morgan Stanley & Co., Inc.	1,970.000	85,989		88,770	81,676	7,094			7,094		88,770		(2,781)	(2,781)	729	
194162-10-3	COLGATE-PALMOLIVE		03/09/2017	Various	3,577.000	262,250		244,436	234,079	10,357			10,357		244,436		17,814	17,814	1,395	
21241B-10-0	CONTURA ENERGY INC		03/06/2017	Direct	1.000				71	(71)			(71)							
22160K-10-5	COSTCO WHOLESALE CORP		07/24/2017	Various	9,023.000	1,435,384		1,395,403	1,444,673	(49,269)			(49,269)		1,395,403		39,980	39,980	51,479	
254687-10-6	THE WALT DISNEY CO		02/03/2017	Deutsche Bank Securities, Inc.	1,519.000	168,598		157,612	158,310	(698)			(698)		157,612		10,985	10,985	82	
28140H-20-3	EDUCATION REALTY TRUST INC		04/26/2017	Various	87,591.000	3,491,481		3,450,432	3,705,099	(254,667)			(254,667)		3,450,432		41,048	41,048	47,375	
29444U-70-0	EQUINIX INC		04/26/2017	Sanford C. Bernstein & Co.	435.000	177,270		134,114	155,473	(21,360)			(21,360)		134,114		43,156	43,156	870	
29472R-10-8	EQUITY LIFESTYLE PROPERTIES REIT		11/10/2017	Various	59,123.000	4,890,905		1,752,359	4,262,768	(2,510,409)			(2,510,409)		1,752,359		3,138,546	3,138,546	60,960	
29476L-10-7	EQUITY RESIDENTIAL		02/16/2017	Various	68,524.000	4,213,458		3,786,796	4,410,205	(623,409)			(623,409)		3,786,796		426,663	426,663	34,519	
297178-10-5	ESSEX PROPERTY TRUST INC REIT		11/21/2017	Various	26,656.000	6,476,040		4,111,289	6,197,520	(2,086,231)			(2,086,231)		4,111,289		2,364,751	2,364,751	110,037	
30225T-10-2	EXTRA SPACE STORAGE INC REIT		04/26/2017	Various	15,155.000	1,194,878		321,944	1,170,572	(848,628)			(848,628)		321,944		872,935	872,935	11,821	
345605-10-9	FOREST CITY REALTY TRUST INC		10/24/2017	Various	56,189.000	1,348,073		888,492	1,170,979	(282,486)			(282,486)		888,492		459,580	459,580	13,523	
438516-10-6	HONEYWELL INC		12/21/2017	Various	2,560.000	365,232		250,987	296,576	(45,589)			(45,589)		250,987		114,245	114,245	4,556	
464287-59-8	ISHARES RUSSELL 1000 VALUE		01/03/2017	Credit Suisse First Boston	75,177.000	8,452,285		7,884,644	8,422,079	(537,435)			(537,435)		7,884,644		567,641	567,641		
478160-10-4	JOHNSON & JOHNSON		03/08/2017	Citigroup Global Markets	1,322.000	164,076		109,409	152,308	(42,899)			(42,899)		109,409		54,668	54,668	1,058	
489398-10-7	KENNEDY-WILSON HOLDINGS INC		04/26/2017	Sanford C. Bernstein & Co.	16,035.000	334,290		394,248	328,718	65,531			65,531		394,248		(59,958)	(59,958)	4,971	
548661-10-7	LOWE'S COMPANIES INC		09/28/2017	Various	35,379.000	2,787,131		1,579,905	2,516,154	(936,250)			(936,250)		1,579,905		1,207,226	1,207,226	38,322	
571748-10-2	MARSH & MCLENNAN COS		07/20/2017	Various	1,191.000	94,406		61,634	80,500	(18,866)			(18,866)		61,634		32,772	32,772	1,226	
580135-10-1	MCDONALDS CORP		12/22/2017	Various	4,277.000	631,393		476,040	520,596	(44,556)			(44,556)		476,040		155,353	155,353	6,206	
581556-10-3	MCKESSON CORP		10/19/2017	Various	2,306.000	341,765		455,092	323,878	131,214			131,214		455,092		(113,326)	(113,326)	2,721	
58933Y-10-5	MERCK & CO INC		02/03/2017	Deutsche Bank Securities, Inc.	1,670.000	106,525		102,686	98,313	4,373			4,373		102,686		3,839	3,839	785	
594918-10-4	MICROSOFT CORP		09/15/2017	Various	6,145.000	426,142		307,964	381,850	(73,886)			(73,886)		307,964		118,179	118,179	3,448	
59522J-10-3	MID-AMERICA APARTMENT COMM		12/18/2017	Investment Technology Group	5,522.000	569,533		527,138	540,714	(13,576)			(13,576)		527,138		42,394	42,394	19,217	
60979P-10-5	MONOGRAM RESIDENTIAL TRUST INC		05/11/2017	Various	215,115.000	2,133,175		2,308,715	2,327,544	(18,829)			(18,829)		2,308,715		(175,540)	(175,540)	32,267	
637870-10-6	NATIONAL STORAGE AFFILIATES TR		07/26/2017	Various	31,755.000	721,022		688,093	700,833	(12,740)			(12,740)		688,093		32,929	32,929	15,878	
654106-10-3	NIKE INC CLASS B		12/21/2017	Various	12,303.000	740,084		739,192	625,361	113,831			113,831		739,192		891	891	6,965	
693475-10-5	PNC BANK CORP		02/06/2017	Various	1,726.000	208,451		143,010	201,873	(58,863)			(58,863)		143,010		65,441	65,441	949	
70788V-10-2	PENN VIRGINIA CORP		10/26/2017	Direct	0.000	3		6	12	(6)			(6)		6		(3)	(3)		
737630-10-3	POTLATCH CORP		04/26/2017	Various	67,167.000	3,098,519		2,598,690	2,797,506	(198,815)			(198,815)		2,598,690		499,828	499,828	25,188	
74005P-10-4	PRAXAIR INC		07/17/2017	Various	169.000	22,712		19,422	19,805	(383)			(383)		19,422		3,290	3,290	266	
74039L-10-3	PREFERRED APARTMENT COMMUN-A		04/26/2017	Various	43,593.000	628,875		649,116	649,972	(855)			(855)		649,116		(20,242)	(20,242)	16,523	
74460D-10-9	PUBLIC STORAGE REIT		04/26/2017	Various	14,256.000	3,196,586		2,792,919	3,186,216	(393,297)			(393,297)		2,792,919		403,668	403,668	28,512	
754907-10-3	RAYONIER INC REITS		10/24/2017	Various	68,705.000	1,977,439		1,858,856	1,827,553	31,303			31,303		1,858,856		118,583	118,583	30,106	
78462F-10-3	SPDR TRUST SERIES 1		04/03/2017	Banc of America Securities	111,572.000	26,254,551		21,851,358	24,939,689	(3,088,331)			(3,088,331)		21,851,358		4,403,193	4,403,193	263,539	
866674-10-4	SUN COMMUNITIES INC		09/21/2017	Various	35,190.000	2,986,003		2,340,135	2,695,906	(355,771)			(355,771)		2,340,135		645,868	645,868	53,007	
87073T-10-5	SWIFT ENERGY CO SWIFT ENERGY CO NEW		02/23/2017	Corporate Action	1.000	24		11	21	(9)			(9)		11		12	12		
87073T-10-5	SWIFT ENERGY CO SWIFT ENERGY CO NEW		05/05/2017	Tax Free Exchange	10,752.000	200,914		200,914	362,342	(161,429)			(161,429)		200,914					
872540-10-9	TJX COMPANIES INC		07/21/2017	Various	5,745.000	400,816		445,747	431,622	14,125			14,125		445,747		(44,931)	(44,931)	3,289	
89816T-20-2	TRUMP ENTERTAINMENT RESORTS		03/21/2017	Direct	343.000			1,000		1,000			1,000		1,000		(1,000)	(1,000)		
902653-10-4	UDR INC REIT		10/24/2017	Various	110,263.000	4,072,941		3,909,029	4,022,394	(113,366)			(113,366)		3,909,029		163,919	163,919	60,934	
911312-10-6	UNITED PARCEL SERVICE - CL B		05/11/2017	Morgan Stanley & Co., Inc.	212.000	22,005		19,913	24,304	(4,390)			(4,390)		19,913		2,091	2,091	352	
913017-10-9	UNITED TECHNOLOGIES CORP		12/22/2017	Various	2,243.000	281,121		214,069	245,878	(31,809)			(31,809)		214,069		67,052	67,052	4,904	
91324P-10-2	UNITEDHEALTH GROUP INC		09/22/2017	Various	1,842.000	350,880		115,640	294,794	(179,154)			(179,154)		115,640		235,240	235,240	3,114	
918204-10-8	V F CORP		12/29/2017	Various	12,659.000	769,904		806,309	675,358	130,952			130,952		806,309		(36,406)	(36,406)	13,938	
922908-36-3	VANGUARD S&P 500		04/03/2017	Various	417,071.000	89,059,398		78,965,325	85,628,847	(6,663,522)			(6,663,522)		78,965,325		10,094,073	10,094,073	340,777	

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
92826C-83-9	VISA INC		09/18/2017	Various	6,940.000	657,374		574,351	541,459	32,892			32,892		574,351		83,023	83,023	1,847	
931427-10-8	WALGREENS BOOTS ALLIANCE		12/20/2017	Various	9,487.000	692,962		799,594	785,144	14,449			14,449		799,594		(106,632)	(106,632)	12,862	
962166-10-4	WEYERHAEUSER CO REITS		04/26/2017	Various	100,339.000	3,406,648		2,778,036	3,019,201	(241,164)			(241,164)		2,778,036		628,612	628,612	27,607	
136375-10-2	CANADIAN NAT'L RAILWAY		07/18/2017	Various	4,325.000	360,609		255,157	291,419	(54,403)			(54,403)	18,142	251,305	(3,853)	109,304	105,451	2,305	
49410M-10-2	KILLAM APARTMENT REAL ESTATE		04/26/2017	Various	168,792.000	1,544,965		1,520,785	1,502,835	(38,640)			(38,640)	56,590	1,469,755	(51,030)	75,210	24,180	12,242	
D4960A-10-3	LEG IMMOBILIEN AG LEG IMMOBILIEN AG	B	04/26/2017	JP Morgan Securities, Inc.	4,579.000	392,359		341,368	356,432	(20,917)			(20,917)	5,853	345,981	4,612	46,379	50,991		
G1858L-10-7	CAIRN HOMES PLC	B	06/19/2017	Various	359,653.000	621,449		504,537	512,114	(16,320)			(16,320)	8,743	515,712	11,175	105,736	116,911		
G42089-11-3	DIAGEO PLC	B	02/02/2017	Various	7,799.000	213,287		204,904	203,337	1,626			1,626	(60)	207,875	2,971	5,412	8,383		
G5960L-10-3	MEDTRONIC PLC	D	05/11/2017	Various	7,784.000	636,032		573,661	554,454	19,207			19,207		573,661		62,372	62,372	5,851	
H69293-21-7	ROCHE HOLDING AG	B	11/17/2017	Various	6,909.000	1,599,450		1,711,048	1,581,181	(21,145)			(21,145)	151,012	1,594,817	(116,230)	4,632	(111,598)	32,936	
J11151-10-7	DAITO TRUST CONSTRUCT CO LT	B	08/09/2017	Various	4,300.000	669,406		670,694	648,125	(24,468)			(24,468)	47,038	654,831	(15,864)	14,575	(1,289)	9,638	
Q6188C-10-6	MIRABELA NICKEL LTD	B	08/10/2017	Corporate Action	5,171,821.000				37	(37)			(37)							
W2968N-13-4	D CARNEGIE & CO AB	B	09/12/2017	Various	81,581.000	1,074,811		990,226	978,836	(93,153)			(93,153)	104,544	946,786	(43,441)	128,025	84,584		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						205,206,949	XXX	175,173,159	197,081,649	(22,300,346)			(22,300,346)	391,862	174,961,502	(211,660)	30,245,449	30,033,789	1,678,702	XXX
723682-10-0	Pioneer Fund A		12/31/2017	Pioneer	802.917	24,959		28,652	23,204	5,448			5,448		28,652		(3,693)	(3,693)		
724010-10-3	Pioneer Core Equity Fund A		12/31/2017	Pioneer	191.884	3,824		2,916	3,456	(540)			(540)		2,916		908	908		
72375Q-10-8	Pioneer Mid Cap Value Fund A		12/31/2017	Pioneer	211.076	5,332		5,061	5,127	(66)			(66)		5,061		271	271		
72387W-40-8	Pioneer Select Mid Cap Growth Fund A		12/31/2017	Pioneer	781.724	30,767		21,850	27,431	(5,580)			(5,580)		21,850		8,917	8,917		
723755-10-4	Pioneer Cash Reserves Fund A		12/31/2017	Reclass to Schedule E Part 2	1,991.430	1,991		1,991	1,991						1,991					
9299999. Subtotal - Common Stocks - Mutual Funds						66,873	XXX	60,470	61,209	(738)			(738)		60,470		6,403	6,403		XXX
9799997. Total - Common Stocks - Part 4						205,273,822	XXX	175,233,629	197,142,858	(22,301,084)			(22,301,084)	391,862	175,021,972	(211,660)	30,251,852	30,040,192	1,678,702	XXX
9799998. Total - Common Stocks - Part 5						26,976,327	XXX	26,601,081							26,604,485	3,405	371,840	375,245	233,680	XXX
9799999. Total - Common Stocks						232,250,149	XXX	201,834,710	197,142,858	(22,301,084)			(22,301,084)	391,862	201,626,457	(208,255)	30,623,692	30,415,437	1,912,382	XXX
9899999. Total - Preferred and Common Stocks						233,750,149	XXX	203,334,710	198,642,858	(22,301,084)			(22,301,084)	391,862	203,126,457	(208,255)	30,623,692	30,415,437	1,988,318	XXX
9999999 - Totals						5,006,793,275	XXX	4,935,779,218	3,262,643,664	(22,005,544)	(323,679)	5,270,969	(27,600,192)	7,719,736	4,961,942,104	(5,787,581)	44,851,176	39,063,595	164,021,039	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	GNMA SERIES 2009-7 CLASS Z 5.905%																			
38373M-5H-9	12/16/50		06/01/2017	Interest Capitalization	12/01/2017	Paydown	74,334	74,334	74,334	74,334									2,347	
912828-2N-9	US TREASURY N/B 2.125% 07/31/24		08/24/2017	Various	12/12/2017	Various	77,600,000	78,044,903	77,492,876	77,777,857		(4,248)	262,797	(267,045)			(284,981)	(284,981)	360,494	85,580
912828-2R-0	US TREASURY N/B 2.250% 08/15/27		11/02/2017	Various	12/27/2017	Various	238,075,000	238,184,592	236,403,418	237,030,249		8,732	1,163,075	(1,154,343)			(626,831)	(626,831)	1,054,914	424,758
912828-2U-3	US TREASURY N/B 1.875% 08/31/24		09/25/2017	Various	12/27/2017	Various	64,350,000	63,754,907	62,848,423	63,256,017		22,365	521,255	(498,890)			(407,594)	(407,594)	267,434	65,203
912828-2Y-5	US TREASURY N/B 2.125% 09/30/24		10/26/2017	Various	12/27/2017	Various	126,600,000	126,027,960	125,540,332	126,038,370		10,410		10,410			(498,037)	(498,037)	453,676	114,382
912828-3D-0	US TREASURY N/B 2.250% 10/31/24		11/21/2017	Various	12/27/2017	Various	65,775,000	65,798,385	65,548,488	65,798,306		(79)		(79)			(249,818)	(249,818)	204,846	64,705
912828-3F-5	US TREASURY N/B 2.250% 11/15/27		11/21/2017	Various	12/27/2017	Various	31,300,000	31,008,822	30,862,676	31,011,428		2,607		2,607			(148,753)	(148,753)	80,422	10,417
912828-B9-0	US TREASURY N/B 2.000% 02/28/21		03/13/2017	Various	05/16/2017	Various	7,150,000	7,197,657	7,232,919	7,195,445		(2,212)		(2,212)			37,474	37,474	59,269	32,095
912828-U2-4	US TREASURY N/B 2.000% 11/15/26		02/27/2017	Various	07/20/2017	Various	179,600,000	172,660,600	172,261,709	172,714,606		54,006		54,006			(452,897)	(452,897)	1,105,115	803,376
912828-V2-3	US TREASURY N/B 2.250% 12/31/23		02/01/2017	Various	05/19/2017	Various	60,450,000	60,481,163	60,606,554	60,480,048		(1,116)		(1,116)			126,507	126,507	339,150	77,765
912828-V8-0	US TREASURY N/B 2.250% 01/31/24		02/27/2017	Various	05/18/2017	Various	122,625,000	122,820,083	122,283,182	122,818,115		(1,968)		(1,968)			(534,933)	(534,933)	313,695	143,521
912828-V9-8	US TREASURY N/B 2.250% 02/15/27		05/02/2017	Various	09/06/2017	Various	158,825,000	156,748,153	157,426,660	156,761,217		13,064		13,064			665,443	665,443	616,049	400,854
912828-W4-8	US TREASURY N/B 2.125% 02/29/24		07/10/2017	Various	11/07/2017	Various	48,475,000	47,926,448	48,481,107	47,955,218		28,769		28,769			525,890	525,890	356,593	51,625
912828-W7-1	US TREASURY N/B 2.125% 03/31/24		06/26/2017	Various	09/14/2017	Various	112,450,000	112,797,791	113,060,146	112,722,391		7,651	83,051	(75,400)			337,755	337,755	675,875	129,131
912828-X7-0	US TREASURY N/B 2.000% 04/30/24		05/15/2017	Various	09/06/2017	Various	2,175,000	2,155,651	2,168,959	2,156,233		582		582			12,726	12,726	11,111	1,538
912828-X8-8	US TREASURY N/B 2.375% 05/15/27		08/14/2017	Various	11/13/2017	Various	157,450,000	159,369,336	159,295,172	158,898,281		(8,056)	462,999	(471,055)			396,890	396,890	848,796	559,453
912828-XT-2	US TREASURY N/B 2.000% 05/31/24		06/29/2017	Various	11/13/2017	Various	33,225,000	33,127,092	33,055,241	33,128,180		1,088		1,088			(72,940)	(72,940)	92,635	44,932
912828-XX-3	US TREASURY N/B 2.000% 06/30/24		10/24/2017	Various	12/12/2017	Various	55,150,000	54,490,778	54,687,801	54,498,951		8,173		8,173			188,851	188,851	216,201	127,003
0599999. Subtotal - Bonds - U.S. Governments							1,541,349,334	1,532,668,655	1,529,329,997	1,530,315,246		139,768	2,493,177	(2,353,409)			(985,248)	(985,248)	7,058,622	3,136,338
	FNMA REMIC SERIES 2003-109 CLASS PZ																			
31393T-S2-3	6.000% 11/25/33		02/01/2017	Interest Capitalization	12/01/2017	Paydown	2,225	2,225	2,225	2,225									65	
	FHLMC REMIC SERIES 2690 CLASS VZ																			
31394K-D3-5	5.000% 10/15/33		03/01/2017	Interest Capitalization	12/01/2017	Paydown	18,516	18,516	18,516	18,516									467	
	FHLMC REMIC SERIES 2758 CLASS KZ																			
31394R-VE-6	5.500% 03/15/34		05/01/2017	Interest Capitalization	12/01/2017	Paydown	38,303	38,303	38,303	38,303									1,018	
3199999. Subtotal - Bonds - U.S. Special Revenues							59,044	59,044	59,044	59,044									1,550	
00164V-AE-3	AMC NETWORKS INC 4.750% 08/01/25		07/19/2017	Citigroup Global Markets	11/16/2017	Citigroup Global Markets	800,000	800,000	786,504	800,000							(13,496)	(13,496)	11,822	
	AMC ENTERTAINMENT HLDS-CL A SERIES 144A																			
00165C-AC-8	6.125% 05/15/27		03/13/2017	Citigroup Global Markets	07/12/2017	Tax Free Exchange	200,000	200,000	200,000	200,000									3,913	
	ALBERTSONS COS LLC SAFEW SERIES WI																			
013093-AD-1	5.750% 03/15/25		08/08/2017	Tax Free Exchange	11/30/2017	Barclays Capital, Inc.	500,000	500,000	444,850	500,000							(55,150)	(55,150)	20,684	11,420
02005N-AV-2	ALLY FINANCIAL INC 5.125% 09/30/24		06/13/2017	Various	11/02/2017	JP Morgan Securities, Inc.	180,000	186,150	197,552	185,857		(293)		(293)			11,695	11,695	5,535	1,559
02005N-BA-7	ALLY FINANCIAL INC 4.625% 03/30/25		07/14/2017	Various	11/02/2017	Morgan Stanley & Co., Inc.	325,000	330,955	347,328	330,724		(230)		(230)			16,603	16,603	9,019	3,175
	AMERICAN AIRLINE SERIES 2016-2 CLASS AA																			
023765-AA-8	3.200% 06/15/28		11/06/2017	Barclays Capital, Inc.	12/15/2017	Redemption 100.0000	233,818	235,462	233,818	235,447		(15)		(15)			(1,629)	(1,629)	3,741	2,972
	AMERICAN AIRLINES INC SERIES AA ETC																			
02376U-AA-3	3.575% 01/15/28		02/03/2017	Barclays Capital, Inc.	07/15/2017	Redemption 100.0000	121,218	121,440	121,218	121,432		(8)		(8)			(213)	(213)	2,167	277
	AMERIGAS PART/FIN CORP 5.750%																			
030981-AL-8	05/20/27		02/06/2017	JP Morgan Securities, Inc.	02/16/2017	JP Morgan Securities, Inc.	1,000,000	1,000,000	1,002,500	1,000,000							2,500	2,500	1,438	
	UBS COMMERCIAL MORTGAGE TRUST SERIES																			
12508G-AV-8	2017-C1 CLASS XA 1.022% 11/15/50		11/21/2017	UBS Securities, Inc.	12/01/2017	Paydown		1,667				(1,667)		(1,667)					20	19
	COMM MORTGAGE TRUST SERIES 2017-COR2			Deutsche Bank Securities, Inc.																
12595E-AE-5	CLASS XA 1.185% 09/10/50		09/22/2017		12/01/2017	Paydown		7,746				(7,746)		(7,746)					175	75
	CHENIERE CORP CHRISTI HD SERIES 144A																			
16412X-AE-5	5.125% 06/30/27		05/15/2017	Royal Bank of Canada	09/12/2017	JP Morgan Securities, Inc.	500,000	500,000	519,375	500,000							19,375	19,375	8,186	
	CHENIERE CORP CHRISTI HD SERIES 144A																			
16412X-AE-5	5.125% 06/30/27		05/15/2017	Royal Bank of Canada	12/22/2017	Tax Free Exchange	1,150,000	1,150,000	1,150,000	1,150,000									34,871	
	CITIGROUP COMMERCIAL MORTGAGE SERIES																			
17321R-AF-3	2013-GC17 CLASS XA 1.414% 11/10/46		01/01/2017	Morgan Stanley & Co., Inc.	12/01/2017	Paydown		56,495				(56,495)		(56,495)					8,739	173
	CITIGROUP COMMERCIAL MORTGAGE SERIES																			
17326C-BE-3	2017-B1 CLASS XA 0.862% 08/15/50		08/15/2017	Citibank Mortgages	12/01/2017	Paydown		5,671				(5,671)		(5,671)					177	69
	CLIFFS NATURAL RESOURCES SERIES 144A																			
18683K-AK-7	5.750% 03/01/25		07/31/2017	Credit Suisse First Boston	10/13/2017	Royal Bank of Canada	250,000	242,500	245,313	242,666		166		166			2,646	2,646	9,184	6,389

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
192108-BA-5	COEUR MINING INC SERIES 144A 5.875% 06/01/24		05/19/2017	Goldman Sachs & Co.	09/13/2017	Tax Free Exchange	1,000,000	1,000,000	1,000,000	1,000,000									16,809	
25278X-AE-9	DIAMONDBACK ENERGY INC 4.750% 11/01/24		07/24/2017	Tax Free Exchange	12/06/2017	Summit	180,000	180,000	181,971	180,000							1,971	1,971	5,154	1,971
25470X-AW-5	DISH DBS CORP SERIES WI 5.875% 11/15/24		02/16/2017	Banc of America Securities	06/14/2017	Various	35,000	36,794	37,988	36,736		(58)		(58)			1,251	1,251	1,202	554
26817C-AC-5	DYNCORP INTERNTL INC 11.875% 11/30/20		07/01/2017	Payment In kind	07/03/2017	Direct	1	1	113	1									112	
27003B-AA-3	EAGLE II ACQUISITION CO SERIES 144A 6.000% 04/01/25		05/23/2017	Various	07/25/2017	Tax Free Exchange	1,600,000	1,658,013	1,656,653	1,656,653		(1,359)		(1,359)					30,933	11,305
30162R-AA-9	EXELA INTERMED EXELA FIN SERIES 144A 10.000% 07/15/23		06/28/2017	Royal Bank of Canada	12/13/2017	Royal Bank of Canada	1,000,000	1,000,000	963,750	1,000,000							(36,250)	(36,250)	42,500	
35671D-BX-2	FREEPORT-MCMORAN INC 6.125% 06/15/19		06/26/2017	Tax Free Exchange	09/18/2017	Call 100.0000	1,480,000	1,014,370	1,480,000	1,058,519		44,149		44,149			421,481	421,481	46,077	2,770
35671D-BZ-7	FREEPORT-MCMORAN INC 6.625% 05/01/21		06/26/2017	Tax Free Exchange	09/18/2017	Call 100.0000	314,000	185,249	314,000	190,356		5,106		5,106			123,644	123,644	15,635	3,178
36252H-AF-8	GS MORTGAGE SECURITIES TRUST SERIES 2017-GS5 CLASS XA 0.825% 03/10/50		03/13/2017	Goldman Sachs & Co.	12/01/2017	Paydown		11,217				(11,217)		(11,217)					645	91
391164-AH-3	GREAT PLAINS ENERGY INC 3.150% 04/01/22		03/06/2017	Goldman Sachs & Co.	07/19/2017	Call 100.0000	10,000,000	9,992,400	10,000,000	9,992,956		556		556			7,044	7,044	213,750	
432891-AG-4	HILTON WORLDWIDE FINANCE LLC / SERIES 144A 4.625% 04/01/25		03/07/2017	Goldman Sachs & Co.	08/11/2017	Tax Free Exchange	1,520,000	1,520,000	1,520,000	1,520,000									28,315	
432891-AJ-8	HILTON WORLDWIDE FINANCE LLC / SERIES 144A 4.875% 04/01/27		03/07/2017	Goldman Sachs & Co.	08/11/2017	Tax Free Exchange	935,000	935,000	935,000	935,000									18,359	
48238T-AA-7	KAR AUCTION SERVICES INC SERIES 144A 5.125% 06/01/25		05/24/2017	Various	12/06/2017	Citigroup Global Markets	615,000	616,794	634,606	616,658		(136)		(136)			17,949	17,949	16,460	
531359-AB-3	LIBERTY TIRE RECYCLING SERIES 144A 11.000% 03/31/21		08/15/2017	Payment In kind	12/29/2017	Taxable Exchange	32,526	32,526	18,214	31,079		(1,446)		(1,446)			(12,865)	(12,865)	1,195	
53219L-AP-4	LIFEPOINT HEALTH INC SERIES 144A 5.375% 05/01/24		03/09/2017	Various	06/08/2017	Tax Free Exchange	372,000	371,390	371,289	371,289		(101)		(101)					12,053	6,548
53679*-AA-7	PWC CTL 5.328% 05/10/31		02/07/2017	Citigroup Global Markets	12/31/2017	Redemption 100.0000	197,783	203,974	197,783	203,801		(173)		(173)			(6,018)	(6,018)	5,283	790
549463-AE-7	LUCENT TECHNOLOGIES INC DEB 6.450% 03/15/29		04/27/2017	Marine Midland Bank, N.A.	06/12/2017	Tender Offer	35,000	39,305	40,275	39,275		(30)		(30)			1,000	1,000	1,608	295
55305B-AN-1	M I HOMES INC SERIES 144A 5.625% 08/01/25		08/01/2017	JP Morgan Securities, Inc.	10/17/2017	Tax Free Exchange	1,130,000	1,132,025	1,131,966	1,131,966		(59)		(59)					13,066	21
59001A-AZ-5	MERITAGE HOMES CORP SERIES 144A 5.125% 06/06/27		08/07/2017	Various	09/21/2017	Tax Free Exchange	1,315,000	1,319,988	1,319,946	1,319,946		(42)		(42)					19,657	2,597
59111R-AA-0	METAL CAYMAN SERIES 2017-1 CLASS A 144A 4.581% 10/15/42		10/30/2017	Goldman Sachs & Co.	12/15/2017	Paydown	523,796	523,796	523,796	523,796									1,606	
59111R-AB-8	METAL CAYMAN SERIES 2017-1 CLASS B 144A 6.500% 10/15/42		10/30/2017	Goldman Sachs & Co.	12/15/2017	Paydown	149,656	147,349	149,656	149,656		2,307		2,307					651	
61766E-BF-1	MORGAN STANLEY BAML TRUST SERIES 2016-C29 CLASS XA 1.645% 05/15/49		01/01/2017	Morgan Stanley & Co., Inc.	12/01/2017	Paydown		67,830				(67,830)		(67,830)					5,439	395
61766N-BC-8	MORGAN STANLEY BAML TRUST SERIES 2016-C30 CLASS XA 1.460% 09/15/49		01/01/2017	Various	12/01/2017	Paydown		41,015				(41,015)		(41,015)					3,142	165
62912X-AE-4	NGPL PIPECO LLC SERIES 144A 4.375% 08/15/22		07/25/2017	Royal Bank of Canada	09/14/2017	Banc of America Securities	600,000	600,000	623,250	600,000							23,250	23,250	3,427	
62912X-AF-1	NGPL PIPECO LLC SERIES 144A 4.875% 08/15/27		07/25/2017	Royal Bank of Canada	09/12/2017	JP Morgan Securities, Inc.	300,000	300,000	312,285	300,000							12,285	12,285	1,747	
62913T-AL-6	NGL ENRGY PART LP/FIN CO SERIES 144A 6.125% 03/01/25		02/16/2017	Royal Bank of Canada	08/08/2017	Tax Free Exchange	1,000,000	1,000,000	1,000,000	1,000,000									28,243	
62913T-AM-4	NGL ENRGY PART LP/FIN CO 6.125% 03/01/25		08/08/2017	Tax Free Exchange	11/17/2017	Barclays Capital, Inc.	500,000	500,000	482,350	500,000							(17,650)	(17,650)	22,884	14,122
645370-AA-5	NEW HOME CO INC THE SERIES 144A 7.250% 04/01/22		05/01/2017	Credit Suisse First Boston	09/08/2017	Tax Free Exchange	1,300,000	1,291,608	1,292,338	1,292,338		730		730					44,769	1,278
65342Q-AC-6	NEXTERA ENERGY PARTNERS SERIES 144A 4.250% 09/15/24		09/18/2017	Banc of America Securities	11/29/2017	Barclays Capital, Inc.	500,000	500,000	504,850	500,000							4,850	4,850	3,896	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	PBF HOLDING CO LLC SERIES 144A 7.250%																			
69318F-AF-5	06/15/25		05/22/2017	Citigroup Global Markets	12/08/2017	Tax Free Exchange	1,600,000	1,600,000	1,600,000	1,600,000									60,578	
	PETSMART INC. SERIES 144A 5.875%																			
716768-AC-0	06/01/25		05/25/2017	Citigroup Global Markets	05/25/2017	Various	1,000,000	1,000,000	1,008,000	1,000,000							8,000	8,000		
	SABINE PASS LIQUEFACTION SERIES 144A																			
785592-AT-3	4.200% 03/15/28		02/28/2017	Banc of America Securities	07/18/2017	Tax Free Exchange	5,000,000	4,995,150	4,995,312	4,995,312		162		162					77,000	
	SHERWIN-WILLIAMS CO SERIES 144A																			
824348-AY-2	7.250% 06/15/19		06/02/2017	Tax Free Exchange	08/09/2017	Tax Free Exchange	26,000,000	26,028,941	26,027,387	26,027,387		(1,554)		(1,554)					1,225,250	874,431
824348-BA-3	SHERWIN-WILLIAMS CO 4.200% 01/15/22		06/02/2017	Tax Free Exchange	08/09/2017	Tax Free Exchange	10,000,000	10,089,164	10,086,190	10,086,190		(2,974)		(2,974)					238,000	159,833
824348-BC-9	SHERWIN-WILLIAMS CO 3.300% 02/01/25		06/02/2017	Tax Free Exchange	08/09/2017	Tax Free Exchange	16,000,000	16,020,202	16,020,232	16,020,232		30		30					275,733	177,467
824348-BE-5	SHERWIN-WILLIAMS CO 3.950% 01/15/26		06/02/2017	Tax Free Exchange	08/09/2017	Tax Free Exchange	19,071,000	19,494,003	19,486,536	19,486,536		(7,467)		(7,467)					426,873	286,674
						Redemption 100.0000														
88307*-AA-3	TEXOMA WIND 4.120% 06/30/34		01/25/2017	Texoma Wind	06/30/2017		369,279	369,279	369,279	369,279									6,001	
	TRIMAS CORP SERIES 144A 4.875%					Banc of America														
896215-AG-5	10/15/25		09/13/2017	Banc of America Securities	12/06/2017	Securities	355,000	355,000	358,550	355,000							3,550	3,550	3,750	
	21ST CENTURY FOX AMERICA SERIES 144A																			
90131H-CA-1	3.375% 11/15/26		03/17/2017	JP Morgan Securities, Inc.	04/06/2017	Tax Free Exchange	11,650,000	11,330,790	11,332,100	11,332,100		1,310		1,310					150,722	134,339
	UBS COMMERCIAL MORTGAGE TRUST SERIES																			
90276E-AF-4	2017-C1 CLASS XA 1.612% 06/15/50		06/01/2017	UBS Securities	12/01/2017	Paydown		23,003				(23,003)		(23,003)					974	97
	UBS COMMERCIAL MORTGAGE TRUST SERIES																			
90276R-BF-4	2017-C4 CLASS XA 1.114% 10/15/50		10/02/2017	UBS Securities, Inc.	12/01/2017	Paydown		13,830				(13,830)		(13,830)					258	100
	UBS BARCLAYS COMMERCIAL MORTGA SERIES																			
	2012-C3 CLASS XA 144A 1.891% 08/10/49																			
90349D-AJ-1			01/01/2017	Morgan Stanley & Co., Inc.	12/01/2017	Paydown		360,657				(360,657)		(360,657)					42,231	1,038
	UNITED RENTALS NORTH AM 4.875%																			
911365-BJ-2	01/15/28		09/08/2017	Morgan Stanley & Co., Inc.	12/18/2017	Tax Free Exchange	470,000	471,175	471,153	471,153		(22)		(22)					8,083	2,609
	UNITED STATES STEEL CORP 6.875%					Cantor Fitzgerald &														
912909-AM-0	08/15/25		08/01/2017	Banc of America Securities	08/01/2017	Company	100,000	100,000	100,625	100,000							625	625		
	VIASAT INC SERIES 144A 5.625%					Banc of America														
92552V-AK-6	09/15/25		09/07/2017	Banc of America Securities	09/07/2017	Securities	1,000,000	1,000,000	1,007,500	1,000,000							7,500	7,500		
	WASHINGTON MUTUAL SERIES 2004-CB1 CLASS																			
92922F-RE-0	3A3 5.500% 06/25/34		07/01/2017	Interest Capitalization	12/01/2017	Paydown	20,290	20,290	20,290	20,290									580	
	WELLS FARGO COMMERCIAL MORTGAG SERIES																			
95000X-AH-0	2017-C39 CLASS XA 1.147% 09/15/50		08/11/2017	Wells Fargo Securities LLC	12/01/2017	Paydown		17,476				(17,476)		(17,476)					529	153
	WELLS FARGO COMMERCIAL MORTGAG SERIES																			
95000Y-AZ-8	2017-C40 CLASS XA 1.001% 10/15/50		10/06/2017	Wells Fargo Securities LLC	12/01/2017	Paydown		10,380				(10,380)		(10,380)					204	75
	WELLS FARGO COMMERCIAL MORTGAG SERIES																			
95001F-BA-2	2017-RC1 CLASS XA 1.565% 01/15/60		03/01/2017	Wells Fargo Securities LLC	12/01/2017	Paydown		33,356				(33,356)		(33,356)					2,136	191
	WHOLE FOODS MARKET INC SERIES WI																			
966837-AE-6	5.200% 12/03/25		11/27/2017	Various	12/20/2017	Tax Free Exchange	25,307,000	29,126,373	29,073,412	29,073,412		(52,961)		(52,961)					745,432	557,910
	WILLIS ENGINE SECURITIZATION T SERIES																			
97063Q-AA-0	2017-A CLASS A 144A 4.690% 08/15/42		07/28/2017	Banc of America Securities	12/15/2017	Paydown	194,970	194,804	194,970	194,970		166		166					2,191	
	ZAYO GROUP LLC / ZAYO CAPITAL 5.750%					Wells Fargo Brokerage														
989194-AP-0	01/15/27		04/05/2017	Morgan Stanley & Co., Inc.	09/29/2017	Svcs.	1,000,000	1,040,000	1,060,000	1,038,005		(1,995)		(1,995)			21,995	21,995	39,292	11,660
	PARKER HANNIFIN CORP SERIES REGS																			
AM5981-03-1	1.125% 03/01/25		04/20/2017	Citigroup Global Markets	12/07/2017	Tax Free Exchange	5,383,250	5,422,548	5,419,467	5,419,467		(3,080)		(3,080)					51,965	10,121
	ON SEMICONDUCTOR TERM B 3.569%					Redemption 100.0000														
BL2386-07-8	03/31/23		04/04/2017	Tax Free Exchange	11/30/2017		276,670	271,586	276,670	270,902		(684)		(684)			5,768	5,768	4,869	
	NOVA CHEMICALS CORP SERIES 144A					Cantor Fitzgerald &														
66977W-AR-0	5.250% 06/01/27	A	05/25/2017	Barclays Capital, Inc.	05/25/2017	Company	1,000,000	1,000,000	1,005,000	1,000,000							5,000	5,000		
00928Q-AQ-4	AIRCASTLE LTD 4.125% 05/01/24	D	03/06/2017	Citigroup Global Markets	05/05/2017	CLSA AMERICAS	1,540,000	1,540,000	1,572,894	1,540,000							32,894	32,894	8,823	
	ANGLO AMERICAN CAPITAL SERIES 144A																			
034863-AR-1	4.750% 04/10/27	D	04/03/2017	Citigroup Global Markets	11/16/2017	Mizuho Securities	670,000	670,000	704,993	670,000							34,993	34,993	18,784	
	KCA DEUTAG UK FINANCE PLC SERIES 144A					JP Morgan Securities,														
48244L-AC-2	9.875% 04/01/22	D	03/21/2017	JP Morgan Securities, Inc.	03/24/2017	Inc.	200,000	197,132	202,500	197,132							5,368	5,368		
	PARK AEROSPACE HOLDINGS SERIES 144A																			
70014L-AA-8	5.250% 08/15/22	D	02/15/2017	Various	10/24/2017	Various	700,000	701,706	725,139	701,539		(168)		(168)			23,600	23,600	25,688	171

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	PARK AEROSPACE HOLDINGS SERIES 144A																			
70014L-AB-6	5.500% 02/15/24	D	01/20/2017	Various	10/24/2017	Various	945,000	945,450	979,254	945,414		(36)		(36)			33,839	33,839	37,039	
AN1012-82-1	ABENGOA ABENEWCO 0.000% 03/28/22	D	03/31/2017	Taxable Exchange	05/12/2017	UBS Securities	361,630	10,735	36,161	11,876		1,142		1,142			24,287	24,287	123	
G2003*-AA-4	CAMPO PALOMAS FINANCE LTD 5.330% 11/15/36	D	07/19/2017	DNB Markets	11/15/2017	Redemption 100.0000	196,020	196,020	196,020	196,020									3,018	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							162,304,907	166,207,780	166,270,171	165,538,367		(669,410)		(669,410)			731,804	731,804	4,180,302	2,289,077
8399998. Total - Bonds							1,703,713,285	1,698,935,479	1,695,659,212	1,695,912,657		(529,642)	2,493,177	(3,022,819)			(253,444)	(253,444)	11,240,474	5,425,415
8999998. Total - Preferred Stocks																				
001055-10-2	AFLAC INC		04/03/2017	Banc of America Securities	11/22/2017	Banc of America Securities	121.000	8,793	10,290	8,793							1,497	1,497	159	
00206R-10-2	AT&T INC		04/03/2017	Banc of America Securities	09/22/2017	Various	2,444.000	101,622	90,638	101,622							(10,983)	(10,983)	2,395	
002824-10-0	ABBOTT LABORATORIES		05/10/2017	Credit Suisse First Boston	06/22/2017	Jefferies & Co., Inc.	210.000	9,347	10,344	9,347							997	997		
00287Y-10-9	ABBVIE INC		08/22/2017	Various	11/22/2017	Various	303.000	20,117	23,320	20,117							3,202	3,202	194	
00507V-10-9	ACTIVISION BLIZZARD		04/03/2017	Banc of America Securities	05/10/2017	Credit Suisse First Boston	184.000	9,115	10,300	9,115							1,185	1,185		
00508Y-10-2	ACUITY BRANDS INC		04/03/2017	Banc of America Securities	05/10/2017	Credit Suisse First Boston	135.000	27,549	25,997	27,549							(1,553)	(1,553)	18	
00751Y-10-6	ADVANCE AUTO PARTS INC		04/03/2017	Banc of America Securities	10/23/2017	Banc of America Securities	206.000	29,975	17,695	29,975							(12,280)	(12,280)	25	
007903-10-7	ADVANCED MICRO DEVICES		09/22/2017	Various	12/15/2017	Banc of America Securities	5,933.000	80,076	75,749	80,076							(4,327)	(4,327)		
00817Y-10-8	AETNA INC-NEW		04/03/2017	Banc of America Securities	06/22/2017	Various	111.000	14,291	16,244	14,291							1,953	1,953	56	
009158-10-6	AIR PROD & CHEM INC.		04/03/2017	Banc of America Securities	05/10/2017	Credit Suisse First Boston	47.000	6,343	6,826	6,343							483	483		
00971T-10-1	AKAMAI TECHNOLOGIES		04/03/2017	Banc of America Securities	12/15/2017	Banc of America Securities	512.000	29,752	29,567	29,752							(185)	(185)		
011659-10-9	ALASKA AIR GROUP		04/03/2017	Banc of America Securities	11/22/2017	Banc of America Securities	315.000	29,100	20,654	29,100							(8,446)	(8,446)	284	
020002-10-1	ALLSTATE CORP		08/22/2017	Various	11/22/2017	Banc of America Securities	85.000	7,610	8,439	7,610							829	829	42	
02077Y-10-9	ALPHA NAT RES HLDGS INC		07/26/2017	Taxable Exchange	07/27/2017	Direct	1.000	7	4	7							(3)	(3)		
02079K-10-7	ALPHABET INC		04/03/2017	Banc of America Securities	05/10/2017	Credit Suisse First Boston	73.000	61,215	67,799	61,215							6,584	6,584		
02079K-30-5	ALPHABET INC		07/20/2017	Various	12/15/2017	Various	104.000	92,624	102,346	92,624							9,722	9,722		
021346-10-1	ALTABA INC		06/19/2017	Tax Free Exchange	06/22/2017	Jefferies & Co., Inc.	2,189.000	101,657	119,407	101,657							17,750	17,750		
02209S-10-3	ALTRIA GROUP INC		04/03/2017	Banc of America Securities	09/22/2017	Various	382.000	27,363	27,938	27,363							575	575	293	
023135-10-6	AMAZON.COM INC		04/03/2017	Banc of America Securities	06/22/2017	Various	60.000	53,491	57,406	53,491							3,915	3,915		
02376R-10-2	AMERICAN AIRLINES GROUP INC		04/03/2017	Banc of America Securities	11/22/2017	Various	325.000	13,800	15,622	13,800							1,822	1,822	56	
025537-10-1	AMERICAN ELECTRIC POWER		04/03/2017	Banc of America Securities	11/22/2017	Banc of America Securities	404.000	27,133	30,938	27,133							3,805	3,805	727	
025816-10-9	AMERICAN EXPRESS COMPANY		04/03/2017	Banc of America Securities	10/23/2017	Banc of America Securities	215.000	16,899	19,859	16,899							2,960	2,960	213	
026874-78-4	AMERICAN INTERNATIONAL GROUP		04/03/2017	Banc of America Securities	09/22/2017	Various	497.000	30,715	30,932	30,715							218	218	213	
03027X-10-0	AMERICAN TOWER CORP		04/03/2017	Various	05/10/2017	Various	3,154.000	355,985	389,339	355,985							33,354	33,354	1,955	
031162-10-0	AMGEN INC		05/09/2017	Various	09/18/2017	Various	1,205.000	196,734	219,570	196,734							22,836	22,836	2,094	
032511-10-7	ANADARKO PETROLEUM CORP		04/03/2017	Banc of America Securities	08/22/2017	JP Morgan Securities, Inc.	567.000	35,041	23,961	35,041							(11,080)	(11,080)	28	
03634H-10-0	ALPHA NATURAL RESOURCES		07/26/2017	Taxable Exchange	07/27/2017	Direct	1.000	24	14	24							(9)	(9)		
037411-10-5	APACHE CORP		04/03/2017	Banc of America Securities	05/10/2017	Credit Suisse First Boston	109.000	5,564	5,581	5,564							16	16	27	
03748R-10-1	APARTMENT INVT & MGMT CO -A REIT		08/09/2017	Goldman Sachs & Co.	10/24/2017	Liquidnet	10,779.000	499,445	471,239	499,445							(28,206)	(28,206)	3,880	
037833-10-0	APPLE INC		06/22/2017	Various	10/23/2017	Banc of America Securities	579.000	86,713	89,315	86,713							2,601	2,601	562	
038222-10-5	APPLIED MATERIALS		07/20/2017	Morgan Stanley & Co., Inc.	11/22/2017	Banc of America Securities	86.000	4,064	4,960	4,064							895	895	17	
039483-10-2	ARCHER DANIELS		04/03/2017	Banc of America Securities	09/22/2017	Banc of America Securities	218.000	9,987	9,454	9,987							(532)	(532)	140	

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
052769-10-6	AUTODESK INC		04/03/2017	Banc of America Securities	06/22/2017	Jefferies & Co., Inc.	58.000	4,953	6,193	4,953							1,239	1,239		
053015-10-3	AUTOMATIC DATA PROCESSING		04/03/2017	Various	06/22/2017	Various	991.000	96,047	102,787	96,047							6,740	6,740	565	
053484-10-1	AVALON BAY COMMUNITIES INC		06/05/2017	Various	08/29/2017	Various	3,664.000	703,868	690,417	703,868							(13,451)	(13,451)	5,203	
054937-10-7	BBT CORPORATION		04/03/2017	Banc of America Securities	11/22/2017	Banc of America Securities	146.000	6,531	6,786	6,531							255	255	140	
057224-10-7	BAKER-HUGHES INC		04/03/2017	Banc of America Securities	07/05/2017	Tax Free Exchange	1,144.000	68,297	68,297	68,297									20,214	
060505-10-4	BANK OF AMERICA CORP		04/03/2017	Banc of America Securities	11/22/2017	Various	2,468.000	58,245	60,756	58,245							2,511	2,511	269	
067383-10-9	CR BARD INC		08/22/2017	Various	11/22/2017	Various	58.000	16,275	18,452	16,275							2,177	2,177	9	
067383-10-9	CR BARD INC		08/22/2017	Various	12/29/2017	Taxable Exchange	168.000	43,282	55,907	43,282							12,625	12,625	122	
071813-10-9	BAXTER INTERNATIONAL INC		04/03/2017	Banc of America Securities	06/22/2017	Jefferies & Co., Inc.	91.000	4,759	5,521	4,759							762	762	15	
075887-10-9	BECTON DICKINSON AND CO		08/22/2017	JP Morgan Securities, Inc.	09/22/2017	Banc of America Securities	22.000	4,408	4,247	4,408							(161)	(161)	16	
084670-70-2	BERKSHIRE HATHAWAY INC		04/03/2017	Banc of America Securities	12/15/2017	Various	406.000	67,753	73,855	67,753							6,102	6,102		
09062X-10-3	BIOGEN IDEC INC		04/03/2017	Banc of America Securities	10/23/2017	Various	79.000	21,543	24,131	21,543							2,588	2,588		
09247X-10-1	BLACKROCK INC		09/27/2017	Merrill Lynch	12/22/2017	Goldman Sachs & Co.	200.000	87,317	103,084	87,317							15,767	15,767	500	
09627J-10-2	BLUEROCK RESIDENTIAL GROWTH RE		02/24/2017	Investment Technology Group	03/14/2017	Goldman Sachs & Co.	28,520.000	358,009	320,994	358,009							(37,015)	(37,015)		
097023-10-5	BOEING CO		08/22/2017	Various	10/23/2017	Banc of America Securities	53.000	12,518	13,902	12,518							1,384	1,384	9	
101137-10-7	BOSTON SCIENTIFIC CORP		08/22/2017	Various	09/22/2017	Various	383.000	9,912	10,824	9,912							911	911		
10922N-10-3	BRIGHTHOUSE FINANCIAL INC		08/07/2017	Spin Off	10/23/2017	Various	260.000	16,347	16,072	16,347							(274)	(274)		
110122-10-8	BRISTOL MYERS SQUIBB CO		04/03/2017	Banc of America Securities	10/23/2017	Various	455.000	24,670	27,464	24,670							2,794	2,794	372	
112463-10-4	BROOKDALE SENIOR LIVING INC REITS		01/26/2017	Instinet	04/26/2017	Various	21,922.000	337,857	286,378	337,857							(51,480)	(51,480)		
125509-10-9	CIGNA CORP		08/22/2017	Various	09/22/2017	Various	78.000	12,749	13,419	12,749							671	671		
126650-10-0	CVS HEALTH CORP		07/18/2017	Various	10/17/2017	Various	3,815.000	298,774	280,902	298,774							(17,872)	(17,872)	2,335	
12673P-10-5	CA INC		04/03/2017	Banc of America Securities	12/15/2017	Banc of America Securities	850.000	26,860	28,644	26,860							1,784	1,784	650	
133131-10-2	CAMDEN PROPERTY TRUST		09/21/2017	Various	10/30/2017	Various	8,308.000	786,776	755,011	786,776							(31,765)	(31,765)	6,231	
134429-10-9	CAMPBELL SOUP CO		04/03/2017	Banc of America Securities	11/22/2017	Banc of America Securities	516.000	29,360	24,128	29,360							(5,233)	(5,233)	542	
149123-10-1	CATERPILLAR INC		04/03/2017	Banc of America Securities	05/10/2017	Credit Suisse First Boston	55.000	5,075	5,519	5,075							444	444	42	
151020-10-4	CELGENE CORP		04/03/2017	Banc of America Securities	06/22/2017	Jefferies & Co., Inc.	194.000	24,068	25,931	24,068							1,864	1,864		
16119P-10-8	CHARTER COMMUNICATIONS INC		04/03/2017	Banc of America Securities	10/23/2017	Banc of America Securities	42.000	13,788	14,492	13,788							704	704		
165167-10-7	CHESAPEAKE ENERGY CORP		09/22/2017	Banc of America Securities	10/23/2017	Banc of America Securities	14,909.000	63,065	53,671	63,065							(9,394)	(9,394)		
166764-10-0	CHEVRON CORP		04/03/2017	Banc of America Securities	10/23/2017	Various	707.000	76,222	76,563	76,222							342	342	1,202	
169656-10-5	CHIPOTLE MEXICAN GRILL INC		04/03/2017	Banc of America Securities	11/22/2017	Banc of America Securities	70.000	31,693	19,688	31,693							(12,005)	(12,005)		
172062-10-1	CINCINNATI FINANCIAL CORP		10/23/2017	Banc of America Securities	12/15/2017	Banc of America Securities	717.000	52,728	53,250	52,728							522	522	768	
17275R-10-2	CISCO SYSTEMS INC		04/03/2017	Banc of America Securities	09/22/2017	Various	1,270.000	42,659	40,077	42,659							(2,582)	(2,582)	737	
172967-42-4	CITIGROUP INC		05/10/2017	Various	11/22/2017	Various	583.000	34,926	38,596	34,926							3,670	3,670	176	
177376-10-0	CITRIX SYSTEMS INC		10/23/2017	Banc of America Securities	12/15/2017	Banc of America Securities	657.000	54,764	57,499	54,764							2,735	2,735		
189754-10-4	COACH INC COMMON		10/23/2017	Banc of America Securities	10/31/2017	Tax Free Exchange	1,359.000	54,657	54,657	54,657									457	
191216-10-0	COCA COLA CO		04/03/2017	Banc of America Securities	10/23/2017	Various	975.000	41,360	44,191	41,360							2,832	2,832	502	
192446-10-2	COGNIZANT TECH SOLUTIONS		04/03/2017	Banc of America Securities	05/10/2017	Credit Suisse First Boston	84.000	4,894	5,373	4,894							479	479		
194162-10-3	COLGATE-PALMOLIVE		02/02/2017	Deutsche Bank Securities, Inc.	03/09/2017	Investment Technology Group	421.000	27,710	30,894	27,710							3,183	3,183		
19625X-10-2	COLONY STARWOOD HOMES		07/24/2017	Various	07/31/2017	Tax Free Exchange	22,581.000	790,467	790,467	790,467									3,709	
20030N-10-1	COMCAST CORP CLASS-A		04/03/2017	Banc of America Securities	05/10/2017	Credit Suisse First Boston	191.000	7,176	7,466	7,176							290	290		
20825C-10-4	CONOCOPHILLIPS		04/03/2017	Banc of America Securities	10/23/2017	Banc of America Securities	422.000	20,872	21,205	20,872							333	333	335	
21036P-10-8	CONSTELLATION BRANDS INC		08/22/2017	Various	09/22/2017	Various	56.000	9,790	10,452	9,790							662	662	18	

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											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
219350-10-5	CORNING INC		04/03/2017	Banc of America Securities	05/10/2017	Credit Suisse First Boston	193.000	5,182	5,616	5,182							434	434		
22160K-10-5	COSTCO WHOLESALE CORP		09/20/2017	Various	12/21/2017	Various	1,041.000	171,720	189,585	171,720							17,866	17,866	1,172	
244199-10-5	DEERE & COMPANY		04/03/2017	Banc of America Securities	06/22/2017	Jefferies & Co., Inc.	58.000	6,310	7,183	6,310							873	873		
247361-70-2	DELTA AIRLINES		04/03/2017	Banc of America Securities	11/22/2017	Various	437.000	20,246	22,245	20,246							1,999	1,999	188	
25179M-10-3	DEVON ENERGY CORPORATION		04/03/2017	Banc of America Securities	10/23/2017	Various	1,394.000	58,604	47,582	58,604							(11,022)	(11,022)	157	
254687-10-6	THE WALT DISNEY CO		07/18/2017	Various	12/20/2017	Various	1,845.000	203,370	203,065	203,370							(305)	(305)	1,124	
256677-10-5	DOLLAR GENERAL CORP		04/03/2017	Banc of America Securities	09/22/2017	Banc of America Securities	74.000	5,093	5,746	5,093							653	653	38	
25746U-10-9	DOMINION ENERGY INC		04/03/2017	Banc of America Securities	12/15/2017	Banc of America Securities	198.000	15,395	16,810	15,395							1,415	1,415	451	
260543-10-3	DOW CHEMICAL CO/THE		05/10/2017	Various	09/01/2017	Tax Free Exchange	2,895.000	182,346	182,346	182,346									2,663	
26078J-10-0	DOWDUPONT INC		09/01/2017	Tax Free Exchange	09/05/2017	Direct	0.000	30	32	30							2	2		
263534-10-9	DUPONT EI DE NEMOURS		05/10/2017	Various	09/01/2017	Tax Free Exchange	2,218.000	176,696	176,696	176,696									1,686	
26441C-20-4	DUKE ENERGY CORP		04/03/2017	Banc of America Securities	12/15/2017	Banc of America Securities	476.000	39,156	41,829	39,156							2,673	2,673	1,086	
26875P-10-1	EOG RESOURCES INC COMMON		04/03/2017	Banc of America Securities	11/22/2017	Various	245.000	23,758	22,215	23,758							(1,543)	(1,543)	97	
269246-40-1	E TRADE FINANCIAL CORP		05/10/2017	Credit Suisse First Boston	06/22/2017	Jefferies & Co., Inc.	724.000	25,549	26,411	25,549							862	862		
281020-10-7	EDISON INTERNATIONAL		04/03/2017	Banc of America Securities	11/22/2017	Banc of America Securities	104.000	8,316	8,334	8,316							19	19	113	
28176E-10-8	EDWARDS LIFESCIENCES		04/03/2017	Banc of America Securities	05/10/2017	Credit Suisse First Boston	83.000	7,840	9,180	7,840							1,339	1,339		
285512-10-9	ELECTRONIC ARTS INC		04/03/2017	Banc of America Securities	06/22/2017	Jefferies & Co., Inc.	100.000	8,912	11,261	8,912							2,349	2,349		
29444U-70-0	EQUINIX INC		03/31/2017	Investment Technology Group	04/26/2017	Various	1,413.000	569,139	575,770	569,139							6,631	6,631		
30161N-10-1	EXELON CORPORATION		04/03/2017	Banc of America Securities	06/22/2017	Jefferies & Co., Inc.	198.000	7,094	7,257	7,094							162	162	65	
30212P-30-3	EXPEDIA INC		04/03/2017	Banc of America Securities	06/22/2017	Jefferies & Co., Inc.	35.000	4,415	5,320	4,415							904	904	10	
302130-10-9	EXPEDITORS INTL'		04/03/2017	Banc of America Securities	12/15/2017	Banc of America Securities	459.000	25,722	29,573	25,722							3,850	3,850	386	
30219G-10-8	EXPRESS SCRIPTS HOLDING		04/03/2017	Banc of America Securities	09/22/2017	Various	320.000	21,078	19,906	21,078							(1,172)	(1,172)		
30231G-10-2	EXXON MOBIL CORPORATION		04/03/2017	Banc of America Securities	10/23/2017	Various	1,484.000	121,807	119,951	121,807							(1,855)	(1,855)	1,635	
30303M-10-2	FACEBOOK INC		04/03/2017	Banc of America Securities	05/10/2017	Credit Suisse First Boston	233.000	33,154	35,015	33,154							1,861	1,861		
313747-20-6	FEDERAL REALTY INVS TRUST		04/03/2017	Banc of America Securities	06/22/2017	Jefferies & Co., Inc.	198.000	26,502	24,587	26,502							(1,915)	(1,915)	194	
31428X-10-6	FEDEX CORP		04/03/2017	Banc of America Securities	06/22/2017	Jefferies & Co., Inc.	32.000	6,252	6,772	6,252							520	520	16	
344849-10-4	FOOT LOCKER INC		04/03/2017	Banc of America Securities	06/22/2017	Jefferies & Co., Inc.	346.000	25,729	16,431	25,729							(9,297)	(9,297)	107	
345370-86-0	FORD MOTOR COMPANY		04/03/2017	Banc of America Securities	08/22/2017	JP Morgan Securities, Inc.	547.000	6,263	5,820	6,263							(443)	(443)	164	
36174X-10-1	GGP INC		04/03/2017	Banc of America Securities	11/22/2017	Banc of America Securities	759.000	17,912	17,707	17,912							(205)	(205)	501	
369550-10-8	GENERAL DYNAMICS CORP		04/03/2017	Banc of America Securities	09/22/2017	Banc of America Securities	26.000	4,882	5,340	4,882							459	459	44	
369604-10-3	GENERAL ELECTRIC CO		04/03/2017	Banc of America Securities	07/20/2017	Various	3,237.000	96,754	86,848	96,754							(9,906)	(9,906)	720	
370334-10-4	GENERAL MILLS INC		04/03/2017	Banc of America Securities	09/22/2017	Banc of America Securities	227.000	13,293	11,627	13,293							(1,666)	(1,666)	220	
37045V-10-0	GENERAL MOTORS CO		05/10/2017	Various	11/22/2017	Various	213.000	7,292	8,775	7,292							1,483	1,483	134	
375558-10-3	GILEAD SCIENCES		04/03/2017	Banc of America Securities	11/22/2017	Various	467.000	31,340	32,963	31,340							1,623	1,623	221	
38141G-10-4	GOLDMAN SACHS		09/22/2017	Banc of America Securities	10/23/2017	Various	247.000	56,862	58,504	56,862							1,642	1,642	96	
40414L-10-9	HCP INC		04/03/2017	Banc of America Securities	12/15/2017	Banc of America Securities	576.000	17,919	15,448	17,919							(2,471)	(2,471)	639	
406216-10-1	HALLIBURTON CO		04/03/2017	Banc of America Securities	08/22/2017	JP Morgan Securities, Inc.	390.000	19,223	15,073	19,223							(4,150)	(4,150)	70	
412822-10-8	HARLEY-DAVIDSON INC.		04/03/2017	Banc of America Securities	11/22/2017	Banc of America Securities	454.000	27,916	21,642	27,916							(6,275)	(6,275)	331	
418056-10-7	HASBRO INC		04/03/2017	Banc of America Securities	12/15/2017	Banc of America Securities	260.000	25,896	24,455	25,896							(1,441)	(1,441)	445	
42824C-10-9	HEWLETT PACKARD ENTERPRIS		05/10/2017	Various	08/22/2017	JP Morgan Securities, Inc.	1,557.000	28,924	27,496	28,924							(1,428)	(1,428)	101	
42824C-10-9	HEWLETT PACKARD ENTERPRIS		06/22/2017	Various	09/01/2017	Spin Off	0.000	17,401	17,401	17,401										

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
437076-10-2	HOME DEPOT INC		04/03/2017	Banc of America Securities	05/10/2017	Credit Suisse First Boston	135.000	19,795	21,346	19,795							1,551	1,551		
438516-10-6	HONEYWELL INC		08/22/2017	Various	10/23/2017	Various	150.000	19,631	21,135	19,631							1,503	1,503	25	
440452-10-0	HORMEL FOODS CORP		08/22/2017	Various	10/23/2017	Various	1,348.000	46,453	43,931	46,453							(2,522)	(2,522)	229	
444859-10-2	HUMANA INC		04/03/2017	Banc of America Securities	05/10/2017	Credit Suisse First Boston	30.000	6,293	6,924	6,293							630	630		
45168D-10-4	IDEXX LABORATORIES INC		10/23/2017	Banc of America Securities	11/22/2017	Banc of America Securities	91.000	14,964	14,018	14,964							(946)	(946)		
452308-10-9	ILLINOIS TOOL WORKS INC		08/22/2017	Various	11/22/2017	Various	86.000	11,562	13,095	11,562							1,533	1,533	30	
458140-10-0	INTEL CORP		04/03/2017	Banc of America Securities	09/22/2017	Various	1,634.000	59,102	57,417	59,102							(1,684)	(1,684)	756	
459200-10-1	INTL BUSINESS MACHINES		04/03/2017	Banc of America Securities	08/22/2017	Various	368.000	64,220	53,157	64,220							(11,062)	(11,062)	818	
459506-10-1	INTL FLAVORS & FRAGRANCES		04/03/2017	Banc of America Securities	12/15/2017	Banc of America Securities	196.000	25,794	30,215	25,794							4,421	4,421	261	
461202-10-3	INTUIT INC		04/03/2017	Banc of America Securities	06/22/2017	Various	93.000	10,805	12,425	10,805							1,620	1,620	32	
46120E-60-2	INTUITIVE SURGICAL INC		08/22/2017	Various	11/22/2017	Various	19.000	15,789	18,690	15,789							2,900	2,900		
46120E-60-2	INTUITIVE SURGICAL INC		10/06/2017	Stock Split	11/22/2017	Banc of America Securities	9.000													
46187W-10-7	INVITATION HOMES INC		02/01/2017	JP Morgan Securities, Inc.	04/26/2017	Various	23,278.000	471,640	503,684	471,640							32,044	32,044		
46187W-10-7	INVITATION HOMES INC		11/16/2017	Tax Free Exchange	11/16/2017	Direct	1.000	18	18	18							(1)	(1)		
46590V-10-0	JBG SMITH PROPERTIES		07/18/2017	Spin Off	08/22/2017	JP Morgan Securities, Inc.	235.000	9,098	7,870	9,098							(1,228)	(1,228)		
46625H-10-0	JPMORGAN CHASE & CO		04/03/2017	Banc of America Securities	12/15/2017	Various	915.000	80,090	87,615	80,090							7,525	7,525	1,117	
478160-10-4	JOHNSON & JOHNSON		08/22/2017	Various	11/22/2017	Various	573.000	73,213	77,668	73,213							4,455	4,455	481	
48203R-10-4	JUNIPER NETWORKS INC		11/22/2017	Banc of America Securities	12/15/2017	Banc of America Securities	1,333.000	36,718	37,843	36,718							1,125	1,125	331	
49446R-10-9	KIMCO REALTY CORP		04/03/2017	Banc of America Securities	06/22/2017	Jefferies & Co., Inc.	1,291.000	28,531	23,031	28,531							(5,500)	(5,500)		
49456B-10-1	KINDER MORGAN INC/DE		04/03/2017	Banc of America Securities	11/22/2017	Various	1,078.000	23,285	19,173	23,285							(4,112)	(4,112)	349	
500754-10-6	KRAFT HEINZ CO THE		04/03/2017	Banc of America Securities	10/23/2017	Banc of America Securities	340.000	30,964	26,256	30,964							(4,708)	(4,708)	417	
501044-10-1	KROGER CO/THE		04/03/2017	Banc of America Securities	11/22/2017	Various	811.000	23,852	18,685	23,852							(5,167)	(5,167)	254	
501797-10-4	L BRANDS INC		04/03/2017	Banc of America Securities	05/10/2017	Credit Suisse First Boston	205.000	9,391	10,947	9,391							1,556	1,556		
501889-20-8	LKQ CORP		04/03/2017	Banc of America Securities	06/22/2017	Jefferies & Co., Inc.	885.000	25,408	28,408	25,408							3,000	3,000		
526057-10-4	LENNAR CORP CLASS-A		10/23/2017	Banc of America Securities	12/15/2017	Banc of America Securities	339.000	19,097	20,811	19,097							1,714	1,714		
526057-10-4	LENNAR CORP CLASS-A		10/23/2017	Various	11/09/2017	Spin Off	0.000	889	889	889										
526057-30-2	LENNAR CORP		11/09/2017	Spin Off	11/29/2017	Various	19.000	889	978	889							89	89		
52729N-30-8	LEVEL 3 COMM INC		04/03/2017	Banc of America Securities	10/23/2017	Banc of America Securities	761.000	43,636	40,469	43,636							(3,167)	(3,167)		
532457-10-8	ELI LILLY & CO		04/03/2017	Banc of America Securities	11/22/2017	Banc of America Securities	196.000	16,554	16,399	16,554							(155)	(155)	306	
539830-10-9	LOCKHEED MARTIN CORP		04/03/2017	Various	10/23/2017	Various	543.000	139,484	167,877	139,484							28,393	28,393	2,810	
548661-10-7	LOWE'S COMPANIES INC		07/20/2017	Various	09/15/2017	Various	6,346.000	471,119	500,833	471,119							29,713	29,713	1,929	
55261F-10-4	M&T BANK CORP		04/03/2017	Banc of America Securities	11/22/2017	Banc of America Securities	33.000	5,099	5,277	5,099							178	178	50	
55616P-10-4	MACYS INC		04/03/2017	Banc of America Securities	05/10/2017	Credit Suisse First Boston	997.000	29,561	29,242	29,561							(319)	(319)		
565849-10-6	MARATHON OIL CORP		04/03/2017	Banc of America Securities	11/22/2017	Banc of America Securities	420.000	6,649	6,245	6,649							(403)	(403)	63	
571748-10-2	MARSH & MCLENNAN COS		04/03/2017	Various	11/22/2017	Various	1,736.000	120,884	127,859	120,884							6,974	6,974	84	
573284-10-6	MARTIN MARIETTA MATERIAL		04/03/2017	Banc of America Securities	12/15/2017	Banc of America Securities	69.000	14,796	14,105	14,796							(691)	(691)	90	
57636Q-10-4	MASTERCARD INC		08/22/2017	Various	11/22/2017	Various	169.000	19,768	21,444	19,768							1,676	1,676	37	
577081-10-2	MATTEL INC		04/03/2017	Banc of America Securities	05/10/2017	Credit Suisse First Boston	1,032.000	26,368	23,293	26,368							(3,075)	(3,075)		
579780-20-6	MCCORMICK & CO		11/22/2017	Banc of America Securities	12/15/2017	Banc of America Securities	553.000	54,502	56,084	54,502							1,582	1,582	420	
580135-10-1	MCDONALDS CORP		08/22/2017	Various	09/22/2017	Various	307.000	41,175	45,786	41,175							4,612	4,612	113	

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
581550-10-3	MCKESSON CORP		04/03/2017	Banc of America Securities	06/22/2017	Jefferies & Co., Inc.	59.000	8,625	9,768	8,625							1,143	1,143	17	
582839-10-6	MEAD JOHNSON NUTRITION CO-A		04/03/2017	Banc of America Securities	06/15/2017	Corporate Action	448.000	39,962	40,320	39,962							358	358		
58933Y-10-5	MERCK & CO INC		05/08/2017	Various	10/23/2017	Various	1,776.000	113,097	115,997	113,097							2,900	2,900	1,544	
59156R-10-8	METLIFE INC		04/03/2017	Banc of America Securities	11/22/2017	Banc of America Securities	237.000	11,069	12,253	11,069							1,184	1,184	284	
59156R-10-8	METLIFE INC		04/03/2017	Banc of America Securities	08/07/2017	Spin Off	0.000	16,347	16,347	16,347										
594918-10-4	MICROSOFT CORP		08/22/2017	Various	10/23/2017	Various	3,584.000	234,324	248,869	234,324							14,546	14,546	32	
59522J-10-3	MID-AMERICA APARTMENT COMM		07/24/2017	Various	12/18/2017	Various	58,399.000	5,817,051	5,943,718	5,817,051							126,668	126,668	71,567	
609207-10-5	MONDELEZ INTERNATIONAL		04/03/2017	Banc of America Securities	09/22/2017	Various	492.000	21,186	20,468	21,186							(718)	(718)	59	
61166W-10-1	MONSANTO CO		04/03/2017	Banc of America Securities	10/23/2017	Banc of America Securities	252.000	28,713	30,741	28,713							2,028	2,028	408	
617446-44-8	MORGAN STANLEY		04/03/2017	Banc of America Securities	06/22/2017	Jefferies & Co., Inc.	115.000	4,913	5,129	4,913							216	216	23	
61945C-10-3	MOSAIC CO		05/10/2017	Various	12/15/2017	Banc of America Securities	1,143.000	31,862	28,471	31,862							(3,390)	(3,390)	371	
637071-10-1	NATIONAL OILWELL VARCO INC		04/03/2017	Banc of America Securities	11/22/2017	Banc of America Securities	575.000	22,822	18,359	22,822							(4,462)	(4,462)	58	
637870-10-6	NATIONAL STORAGE AFFILIATES TR		01/06/2017	Credit Suisse First Boston	07/24/2017	Various	30,555.000	705,096	750,203	705,096							45,107	45,107	9,690	
651229-10-6	NEWELL BRANDS INC NEWELL		04/03/2017	Banc of America Securities	05/10/2017	Credit Suisse First Boston	124.000	5,827	6,581	5,827							754	754		
651290-10-8	NEWFIELD EXPLORATION CO		09/22/2017	Banc of America Securities	10/23/2017	Banc of America Securities	2,348.000	67,693	66,940	67,693							(753)	(753)		
651639-10-6	NEWMONT MINING CORP		04/03/2017	Banc of America Securities	09/22/2017	Banc of America Securities	154.000	5,221	5,833	5,221							613	613	19	
65339F-10-1	NEXTERA ENERGY INC		08/22/2017	Various	12/15/2017	Various	310.000	40,968	47,688	40,968							6,720	6,720	755	
65341D-10-2	NEXPOINT RESIDENTIAL TRUST INC		05/11/2017	Various	08/22/2017	Various	70,025.000	1,596,480	1,658,769	1,596,480							62,288	62,288	24,308	
654106-10-3	NIKE INC CLASS B		04/03/2017	Banc of America Securities	09/22/2017	Various	426.000	23,673	22,780	23,673							(893)	(893)	132	
666807-10-2	NORTHROP GRUMMAN CORP		04/03/2017	Banc of America Securities	10/23/2017	Various	78.000	18,550	22,043	18,550							3,493	3,493	132	
67066G-10-4	NVIDIA CORP		05/10/2017	Various	06/22/2017	Jefferies & Co., Inc.	481.000	54,885	76,169	54,885							21,284	21,284	67	
674599-10-5	OCCIDENTAL PETROLEUM CO		04/03/2017	Banc of America Securities	10/23/2017	Various	396.000	25,245	25,291	25,245							46	46	532	
682680-10-3	ONEOK INC		04/03/2017	Banc of America Securities	09/22/2017	Banc of America Securities	85.000	4,702	4,649	4,702							(54)	(54)	116	
693475-10-5	PNC BANK CORP		09/18/2017	Various	12/28/2017	Various	2,230.000	284,123	325,220	284,123							41,097	41,097	1,673	
701094-10-4	PARKER HANNIFIN		10/23/2017	Banc of America Securities	11/22/2017	Banc of America Securities	32.000	5,852	5,907	5,852							55	55	21	
70450Y-10-3	PAYPAL HOLDINGS INC		04/03/2017	Banc of America Securities	06/22/2017	Various	478.000	20,382	24,370	20,382							3,988	3,988		
713448-10-8	PEPSICO INC		04/03/2017	Banc of America Securities	10/23/2017	Banc of America Securities	175.000	19,577	19,550	19,577							(27)	(27)	282	
717081-10-3	PFIZER INC		04/03/2017	Banc of America Securities	11/22/2017	Various	1,378.000	47,197	47,989	47,197							792	792	941	
718172-10-9	PHILIP MORRIS INTL INC		08/22/2017	Various	10/23/2017	Banc of America Securities	188.000	21,800	20,715	21,800							(1,085)	(1,085)	164	
718546-10-4	PHILLIPS 66		04/03/2017	Banc of America Securities	11/22/2017	Various	207.000	16,208	18,144	16,208							1,936	1,936	254	
723787-10-7	PIONEER NATURAL RESOURCES		04/03/2017	Banc of America Securities	10/23/2017	Banc of America Securities	99.000	18,364	14,248	18,364							(4,116)	(4,116)	4	
74005P-10-4	PRAXAIR INC		04/03/2017	Various	07/17/2017	Various	1,662.000	195,504	215,217	195,504							19,714	19,714	917	
74144T-10-8	T ROWE PRICE GROUP INC		04/03/2017	Banc of America Securities	09/22/2017	Banc of America Securities	80.000	5,457	6,934	5,457							1,477	1,477	91	
741503-40-3	PRICELINE.COM INC		04/03/2017	Banc of America Securities	05/10/2017	Credit Suisse First Boston	5.000	8,870	9,124	8,870							254	254		
742718-10-9	PROCTER & GAMBLE CO/THE		04/03/2017	Banc of America Securities	10/23/2017	Various	967.000	86,730	86,569	86,730							(161)	(161)	1,377	
74340W-10-3	PROLOGIS INC		04/03/2017	Banc of America Securities	09/22/2017	Banc of America Securities	69.000	3,605	4,393	3,605							788	788	61	
744320-10-2	PRUDENTIAL FINANCIAL INC		04/03/2017	Banc of America Securities	11/22/2017	Banc of America Securities	58.000	6,174	6,362	6,174							188	188	87	
74460D-10-9	PUBLIC STORAGE REIT		04/03/2017	Various	09/22/2017	Various	993.000	217,373	222,129	217,373							4,756	4,756	192	
747525-10-3	QUALCOMM INC		04/03/2017	Banc of America Securities	09/22/2017	Various	870.000	49,164	47,162	49,164							(2,001)	(2,001)	340	
75281A-10-9	RANGE RESOURCES		09/22/2017	Banc of America Securities	10/23/2017	Banc of America Securities	3,367.000	63,737	62,086	63,737							(1,651)	(1,651)		

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
755111-50-7	RAYTHEON COMPANY		04/03/2017	Banc of America Securities	09/22/2017	Banc of America Securities	27.000	4,098	4,986	4,098							888	888	43	
75886F-10-7	REGENERON PHARMACEUTICALS		04/03/2017	Banc of America Securities	06/22/2017	Various	47.000	18,010	23,227	18,010							5,216	5,216		
761152-10-7	RESMED INC		08/22/2017	JP Morgan Securities, Inc.	09/22/2017	Banc of America Securities	57.000	4,250	4,410	4,250							160	160		
761713-10-6	REYNOLDS AMERICAN INC		06/22/2017	Various	07/25/2017	Taxable Exchange	2,076.000	130,861	136,650	130,861							5,789	5,789	1,011	
778296-10-3	ROSS STORES		04/03/2017	Banc of America Securities	09/22/2017	Banc of America Securities	243.000	15,841	14,793	15,841							(1,048)	(1,048)	78	
78409V-10-4	S&P GLOBAL INC		08/22/2017	Various	12/15/2017	Various	139.000	19,390	22,360	19,390							2,969	2,969	107	
78440X-10-1	SL GREEN REALTY CORP		11/22/2017	Banc of America Securities	12/15/2017	Banc of America Securities	457.000	47,698	47,170	47,698							(528)	(528)	422	
78462F-10-3	SPDR TRUST SERIES 1		01/31/2017	Credit Suisse First Boston	04/03/2017	Banc of America Securities	653.000	148,298	153,661	148,298							5,363	5,363	675	
80589M-10-2	SCANA CORP		04/03/2017	Banc of America Securities	06/22/2017	Jefferies & Co., Inc.	420.000	27,657	29,273	27,657							1,616	1,616	257	
806407-10-2	HENRY SCHEIN INC		04/03/2017	Banc of America Securities	12/15/2017	Banc of America Securities	204.000	34,488	28,621	34,488							(5,868)	(5,868)		
806407-10-2	HENRY SCHEIN INC		09/15/2017	Stock Split	12/15/2017	Banc of America Securities	204.000													
828806-10-9	SIMON PROPERTY GROUP SIMON PROPERTY GROUP INC		04/03/2017	Banc of America Securities	08/22/2017	JP Morgan Securities, Inc.	118.000	20,540	18,080	20,540							(2,461)	(2,461)	419	
832696-40-5	JM SMUCKER CO		04/03/2017	Banc of America Securities	12/15/2017	Banc of America Securities	152.000	19,926	18,153	19,926							(1,773)	(1,773)	351	
833034-10-1	SNAP-ON INC		04/03/2017	Banc of America Securities	06/22/2017	Jefferies & Co., Inc.	154.000	25,753	23,833	25,753							(1,921)	(1,921)	109	
842587-10-7	SOUTHERN CO		04/03/2017	Banc of America Securities	11/22/2017	Banc of America Securities	113.000	5,647	5,802	5,647							156	156	197	
844741-10-8	SOUTHWEST AIR		04/03/2017	Banc of America Securities	10/23/2017	Banc of America Securities	288.000	15,555	16,920	15,555							1,365	1,365	72	
855244-10-9	STARBUCKS CORP		06/22/2017	Various	09/22/2017	Various	277.000	16,305	15,808	16,305							(497)	(497)	87	
85572F-10-5	STARWOOD WAYPOINT HOMES		11/10/2017	Investment Technology Group	11/16/2017	Tax Free Exchange	13,632.000	521,581	521,581	521,581										
85572F-10-5	STARWOOD WAYPOINT HOMES		07/31/2017	Tax Free Exchange	11/16/2017	Tax Free Exchange	22,581.000	790,467	790,467	790,467									7,452	
857477-10-3	STATE STREET CORP		04/03/2017	Banc of America Securities	06/22/2017	Jefferies & Co., Inc.	65.000	5,124	5,763	5,124							639	639		
867914-10-3	SUNTRUST BANK		10/23/2017	Banc of America Securities	11/22/2017	Banc of America Securities	346.000	20,539	19,933	20,539							(606)	(606)	8	
87073T-10-5	SWIFT ENERGY CO SWIFT ENERGY CO NEW		02/23/2017	Corporate Action	05/05/2017	Tax Free Exchange	371.000	11,316	11,316	11,316										
87165B-10-3	SYNCHRONY FINANCIAL		04/03/2017	Banc of America Securities	11/22/2017	Various	523.000	17,662	16,135	17,662							(1,526)	(1,526)	124	
871829-10-7	SYSCO CORPORATION		04/03/2017	Banc of America Securities	09/22/2017	Banc of America Securities	132.000	6,824	7,043	6,824							219	219	87	
872540-10-9	TJX COMPANIES INC		04/03/2017	Various	09/22/2017	Various	2,068.000	156,859	141,156	156,859							(15,703)	(15,703)	1,203	
87612E-10-6	TARGET CORP		04/03/2017	Banc of America Securities	08/22/2017	Various	469.000	25,345	27,116	25,345							1,772	1,772	178	
881609-10-1	TESORO CORP		04/03/2017	Banc of America Securities	06/22/2017	Jefferies & Co., Inc.	326.000	26,246	29,682	26,246							3,435	3,435	179	
882508-10-4	TEXAS INSTRUMENTS INC		05/10/2017	Various	11/22/2017	Banc of America Securities	240.000	19,304	21,918	19,304							2,614	2,614	228	
883556-10-2	THERMO FISHER SCIENTIFIC		04/03/2017	Banc of America Securities	05/10/2017	Credit Suisse First Boston	116.000	17,932	19,831	17,932							1,899	1,899		
88579Y-10-1	3M		07/20/2017	Various	11/22/2017	Various	114.000	22,439	24,297	22,439							1,858	1,858	133	
887317-30-3	TIME WARNER INC		04/03/2017	Banc of America Securities	10/23/2017	Banc of America Securities	139.000	13,623	14,083	13,623							460	460	168	
892356-10-6	TRACTOR SUPPLY CO		04/03/2017	Banc of America Securities	06/22/2017	Jefferies & Co., Inc.	368.000	25,094	19,327	25,094							(5,767)	(5,767)	99	
893641-10-0	TRANSDIGM GROUP INC		04/03/2017	Banc of America Securities	06/22/2017	Jefferies & Co., Inc.	29.000	6,344	7,757	6,344							1,413	1,413		
89417E-10-9	TRAVELERS COS INC THE		04/03/2017	Banc of America Securities	09/22/2017	Banc of America Securities	50.000	6,020	6,101	6,020							82	82	72	
90130A-10-1	TWENTY FIRST CENTURY FOX-B		05/10/2017	Various	10/23/2017	Banc of America Securities	2,965.000	93,497	79,104	93,497							(14,392)	(14,392)	534	
90130A-20-0	TWENTY FIRST CENTURY FOX-B		10/23/2017	Various	12/15/2017	Banc of America Securities	1,862.000	55,280	63,698	55,280							8,417	8,417	244	
902494-10-3	TYSON		04/03/2017	Banc of America Securities	09/22/2017	Banc of America Securities	72.000	4,463	4,709	4,463							245	245	32	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
902653-10-4	UDR INC REIT		06/05/2017	Sanford C. Bernstein & Co.	10/24/2017	Sanford C. Bernstein & Co.	6,253.000	247,753	237,893	247,753							(9,860)	(9,860)	3,877	
902973-30-4	US BANCORP		04/03/2017	Banc of America Securities	12/15/2017	Various	604.000	31,142	32,059	31,142							916	916	302	
907818-10-8	UNION PACIFIC CORP		06/22/2017	Various	11/22/2017	Various	196.000	20,812	22,197	20,812							1,384	1,384	109	
910047-10-9	UNITED CONTINENTAL HLDGS		04/03/2017	Banc of America Securities	05/10/2017	Credit Suisse First Boston	71.000	5,067	5,576	5,067							510	510		
911312-10-6	UNITED PARCEL SERVICE - CL B		04/03/2017	Various	09/22/2017	Various	3,232.000	341,311	343,379	341,311							2,068	2,068	1,628	
911363-10-9	UNITED RENTALS		09/22/2017	Various	10/23/2017	Various	546.000	68,106	68,617	68,106							511	511		
913017-10-9	UNITED TECHNOLOGIES CORP		04/03/2017	Various	05/10/2017	Various	981.000	110,111	118,700	110,111							8,589	8,589		
91324P-10-2	UNITEDHEALTH GROUP INC		08/22/2017	Various	09/22/2017	Various	190.000	32,136	34,652	32,136							2,516	2,516	89	
913903-10-0	UNIVERSAL HEALTH SERVICES INC		04/03/2017	Banc of America Securities	11/22/2017	Banc of America Securities	225.000	28,143	22,628	28,143							(5,515)	(5,515)	45	
918204-10-8	V F CORP		10/23/2017	Banc of America Securities	12/15/2017	Banc of America Securities	190.000	13,292	14,136	13,292							843	843	87	
91913Y-10-0	VALERO ENERGY CORP		04/03/2017	Banc of America Securities	11/22/2017	Banc of America Securities	92.000	6,094	7,575	6,094							1,481	1,481	193	
92343V-10-4	VERIZON COMMUNICATIONS		04/03/2017	Banc of America Securities	09/22/2017	Various	1,573.000	77,376	73,426	77,376							(3,949)	(3,949)	1,817	
92345Y-10-6	VERISK ANALYTICS INC		10/23/2017	Banc of America Securities	11/22/2017	Banc of America Securities	54.000	4,578	5,066	4,578							488	488		
92532F-10-0	VERTEX PHARMACEUTICALS INC		04/03/2017	Banc of America Securities	06/22/2017	Jefferies & Co., Inc.	63.000	6,770	8,538	6,770							1,768	1,768		
92826C-83-9	VISA INC		04/03/2017	Banc of America Securities	05/10/2017	Credit Suisse First Boston	104.000	9,294	9,593	9,294							298	298		
929042-10-9	VORNADO REALTY TRUST		04/03/2017	Banc of America Securities	07/18/2017	Spin Off	0.000	9,098	9,098	9,098										
931142-10-3	WAL-MART STORES INC		06/22/2017	Various	09/22/2017	Various	331.000	24,159	25,749	24,159							1,590	1,590	182	
931427-10-8	WALGREENS BOOTS ALLIANCE		04/03/2017	Banc of America Securities	11/22/2017	Various	420.000	34,843	33,804	34,843							(1,039)	(1,039)	286	
94106L-10-9	WASTE MANAGEMENT INC		04/03/2017	Banc of America Securities	11/22/2017	Banc of America Securities	76.000	5,518	6,099	5,518							581	581	65	
949746-10-1	WELLS FARGO & CO		04/03/2017	Banc of America Securities	11/22/2017	Various	1,376.000	76,368	74,850	76,368							(1,518)	(1,518)	802	
959802-10-9	WESTERN UNION CO		04/03/2017	Banc of America Securities	05/10/2017	Credit Suisse First Boston	1,350.000	26,703	26,501	26,703							(202)	(202)		
963320-10-6	WHIRLPOOL CORP		10/23/2017	Banc of America Securities	11/22/2017	Banc of America Securities	62.000	11,316	10,331	11,316							(985)	(985)	68	
966837-10-6	WHOLE FOODS MARKET INC		04/03/2017	Banc of America Securities	08/29/2017	Various	872.000	25,959	35,829	25,959							9,870	9,870	254	
98389B-10-0	XCEL ENERGY INC		04/03/2017	Banc of America Securities	11/22/2017	Banc of America Securities	154.000	6,839	7,780	6,839							941	941	111	
984332-10-6	YAHOO INC		04/03/2017	Banc of America Securities	06/19/2017	Tax Free Exchange	2,189.000	101,657	101,657	101,657										
988498-10-1	YUM! BRANDS INC		04/03/2017	Banc of America Securities	06/22/2017	Jefferies & Co., Inc.	103.000	6,547	7,676	6,547							1,130	1,130	31	
98978V-10-3	ZOETIS INC		04/03/2017	Banc of America Securities	05/10/2017	Credit Suisse First Boston	136.000	7,232	8,145	7,232							913	913	14	
110448-10-7	BRITISH AMERICAN TOBACCO PLC	D	07/25/2017	Taxable Exchange	08/22/2017	Various	1,092.000	75,532	66,475	75,532							(9,057)	(9,057)	828	
594837-30-4	MICRO FOCUS INTL	D	09/01/2017	Spin Off	09/22/2017	Various	610.000	17,401	20,027	17,401							2,626	2,626		
806857-10-8	SCHLUMBERGER LTD	C	04/03/2017	Banc of America Securities	11/22/2017	Various	1,009.000	78,409	65,200	78,409							(13,210)	(13,210)	549	
E0002V-17-9	ABENGOA SA	B	03/31/2017	Taxable Exchange	05/12/2017	Barclays Capital, Inc.	85,696.000	2,544	4,305	2,598						54	1,707	1,761		
E0002V-20-3	ABENGOA SA B SHARES	B	03/31/2017	Taxable Exchange	05/12/2017	Barclays Capital, Inc.	886,126.000	26,304	16,450	26,863						560	(10,414)	(9,854)		
G0177J-10-8	ALLERGAN PLC	D	04/03/2017	Banc of America Securities	11/22/2017	Various	69.000	16,401	13,819	16,401							(2,582)	(2,582)	78	
G0408V-10-2	AON PLC	D	08/22/2017	Various	09/22/2017	Various	112.000	14,359	15,647	14,359							1,288	1,288	22	
G1151C-10-1	ACCENTURE PLC	D	07/24/2017	Various	12/26/2017	Various	4,601.000	564,589	642,255	564,589							77,666	77,666	2,545	
G2709G-10-7	DELPHI TECHNOLOGIES PLC	D	12/06/2017	Spin Off	12/15/2017	Various	248.000	9,827	12,618	9,827							2,791	2,791		
G27823-10-6	DELPHI AUTOMOTIVE PLC	D	11/22/2017	Banc of America Securities	12/05/2017	Tax Free Exchange	743.000	60,513	60,513	60,513									555	
G42089-11-3	DIAGEO PLC	B	08/08/2017	Various	09/18/2017	Various	8,877.000	263,796	276,862	278,510						14,714	(1,648)	13,066	1,807	
G5960L-10-3	MEDTRONIC PLC	D	08/22/2017	Various	09/22/2017	Various	295.000	23,978	24,682	23,978							704	704		
G6095L-10-9	APTIV PLC	D	12/05/2017	Tax Free Exchange	12/06/2017	Spin Off	0.000	9,827	9,827	9,827										
G6518L-10-8	NIELSEN HOLDINGS PLC	D	04/03/2017	Banc of America Securities	11/22/2017	Banc of America Securities	220.000	9,214	8,047	9,214							(1,166)	(1,166)	224	
G97822-10-3	PERRIGO CO PLC	D	04/03/2017	Banc of America Securities	05/10/2017	Credit Suisse First Boston	82.000	5,479	6,111	5,479							632	632		
G98294-10-4	XL GROUP LTD	D	04/03/2017	Banc of America Securities	12/15/2017	Banc of America Securities	676.000	26,641	24,498	26,641							(2,143)	(2,143)	297	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
H1467J-10-4	CHUBB LTD	D	08/22/2017	Various	09/22/2017	Various	936.000	122,935	136,213	122,935							13,278	13,278	1,084	
H69293-21-7	ROCHE HOLDING AG	B	07/14/2017	Various	11/02/2017	Various	2,579.000	671,596	598,094	655,806						(15,790)	(57,711)	(73,501)		
N53745-10-0	LYONDELLBASELL INDUSTRIES NV	D	04/03/2017	Banc of America Securities	10/23/2017	Banc of America Securities	140.000	12,638	13,797	12,638							1,159	1,159	252	
W2R68N-13-4	D CARNEGIE & CO AB	B	08/09/2017	CARNEGIE INVESTMENT BANK	09/11/2017	Investment Technology Group	10,247.000	148,617	144,196	152,484						3,867	(8,288)	(4,421)		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								26,601,081	26,976,327	26,604,485						3,405	371,840	375,245	233,680	
9799998. Total - Common Stocks								26,601,081	26,976,327	26,604,485						3,405	371,840	375,245	233,680	
9899999. Total - Preferred and Common Stocks								26,601,081	26,976,327	26,604,485						3,405	371,840	375,245	233,680	
9999999 - Totals								1,725,536,560	1,722,635,539	1,722,517,142		(529,642)	2,493,177	(3,022,819)		3,405	118,396	121,801	11,474,154	5,425,415

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks										XXX	XXX
000000-00-0	First Symetra National Life Ins Co of NY		78417	91-1367496	2CIB1			114,671,891	6,405,694	20,000.000	100.0
000000-00-0	Symetra National Life Insurance Co		90581	91-1079693	2CIB1			10,885,568	408,971	20,000.000	100.0
000000-00-0	Symetra Reinsurance Company		00000	47-2354842	2CIB1			10,307,337	1,267,364	20,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer								135,864,796	8,082,029	XXX	XXX
1899999. Total Common Stocks								135,864,796	8,082,029	XXX	XXX
1999999 - Totals								135,864,796	8,082,029	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $ 2,050,420,980

2.Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

NONE

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 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 Premium (Received) Paid	12 Current Year Initial Cost of 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)
0079999. Subtotal - Purchased Options - Hedging Effective														XXX							XXX	XXX
BANK OF AMERICA MXEA Asian UpStk 1,814.58 253495500	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/22/2017	01/08/2018	460	785,009	1705.910000		26,101		49,983		49,983	23,882						0010
BANK OF AMERICA MXEA Asian UpStk 1,826.07 253496100	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/22/2017	01/22/2018	389	670,512	1723.680000		19,061		39,789		39,789	20,728						0010
BANK OF AMERICA MXEA Asian UpStk 1,828.67 253497900	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/22/2017	02/14/2018	417	724,725	1737.950000		17,760		37,761		37,761	20,001						0010
BANK OF AMERICA MXEA Asian UpStk 1,829.90 253497300	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/22/2017	02/07/2018	543	938,011	1727.460000		26,308		55,538		55,538	29,230						0010
BANK OF AMERICA MXEA Asian UpStk 1,832.15 253496700	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/22/2017	01/29/2018	435	752,724	1730.400000		20,280		44,204		44,204	23,924						0010
BANK OF AMERICA MXEA Asian UpStk 1,846.21 253498500	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/22/2017	02/21/2018	350	613,883	1753.950000		13,636		32,223		32,223	18,587						0010
BANK OF AMERICA MXEA Asian UpStk 1,974.18 268385000	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	07/24/2017	07/09/2018	793	1,486,161	1874.100000		40,808		70,142		70,142	29,334						0010
BANK OF AMERICA MXEA Asian UpStk 2,003.05 268384400	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	07/24/2017	06/28/2018	883	1,678,715	1901.150000		41,210		73,229		73,229	32,019						0010
BANK OF AMERICA MXEA Asian UpStk 2,015.64 268385600	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	07/24/2017	07/16/2018	524	1,005,420	1918.740000		21,479		38,499		38,499	17,020						0010
BANK OF AMERICA MXEA Asian UpStk 2,025.19 268386200	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	07/24/2017	07/23/2018	990	1,908,374	1927.650000		38,689		70,110		70,110	31,421						0010
BANK OF AMERICA MXEA Asian UpStk 2,026.92 276244100	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/22/2017	08/28/2018	419	809,068	1930.950000		22,563		29,329		29,329	6,766						0010
BANK OF AMERICA MXEA Asian UpStk 2,044.96 276244700	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/22/2017	09/07/2018	1,043	2,032,682	1948.880000		50,982		66,736		66,736	15,754						0010
BANK OF AMERICA MXEA Asian UpStk 2,058.55 276245300	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/22/2017	09/14/2018	535	1,048,081	1959.030000		25,247		33,531		33,531	8,284						0010
BANK OF AMERICA MXEA Asian UpStk 2,069.11 276245900	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/22/2017	09/21/2018	825	1,624,648	1969.270000		36,845		49,350		49,350	12,505						0010
BANK OF AMERICA MXEA Asian UpStk 2,112.18 297073700	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/27/2017	12/07/2018	1,170	2,337,438	1997.810000		72,353		69,035		69,035	(3,318)						0010
BANK OF AMERICA MXEA Asian UpStk 2,131.19 297074300	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/27/2017	12/14/2018	1,009	2,034,669	2016.520000		55,475		54,267		54,267	(1,208)						0010
BANK OF AMERICA MXEA Asian UpStk 2,152.34 297074900	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/27/2017	12/21/2018	1,117	2,271,598	2033.660000		55,325		55,808		55,808	483						0010
BANK OF AMERICA MXEA Euro UpStk 1,814.00 253499100	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/22/2017	01/22/2018	1,566	2,699,283	1723.680000		79,506		141,154		141,154	61,648						0010
BANK OF AMERICA MXEA Euro UpStk 1,817.12 253500300	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/22/2017	02/07/2018	1,969	3,401,369	1727.460000		98,568		174,906		174,906	76,338						0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
BANK OF AMERICA MXEA Euro UpStk 1,818.82 253499700	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/22/2017	01/29/2018	1,726	2,986,670	1730.400000		84,574		151,896		151,896	67,322						0010
BANK OF AMERICA MXEA Euro UpStk 1,828.15 253500900	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/22/2017	02/14/2018	1,450	2,520,028	1737.950000		70,543		128,691		128,691	58,148						0010
BANK OF AMERICA MXEA Euro UpStk 1,843.75 253501500	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/22/2017	02/21/2018	1,751	3,071,166	1753.950000		80,423		153,082		153,082	72,659						0010
BANK OF AMERICA MXEA Euro UpStk 1,963.31 268387400	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	07/24/2017	07/09/2018	1,602	3,002,308	1874.100000		78,098		110,004		110,004	31,906						0010
BANK OF AMERICA MXEA Euro UpStk 1,987.65 268386800	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	07/24/2017	06/28/2018	2,644	5,026,641	1901.150000		114,855		169,194		169,194	54,339						0010
BANK OF AMERICA MXEA Euro UpStk 1,996.92 276246500	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/22/2017	08/21/2018	674	1,292,624	1917.840000		31,921		37,746		37,746	5,825						0010
BANK OF AMERICA MXEA Euro UpStk 2,005.66 268388000	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	07/24/2017	07/16/2018	1,699	3,259,939	1918.740000		70,322		104,770		104,770	34,448						0010
BANK OF AMERICA MXEA Euro UpStk 2,012.98 276248300	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/22/2017	08/28/2018	1,150	2,220,593	1930.950000		54,223		64,878		64,878	10,655						0010
BANK OF AMERICA MXEA Euro UpStk 2,014.39 268388600	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	07/24/2017	07/23/2018	1,310	2,525,222	1927.650000		52,714		79,021		79,021	26,307						0010
BANK OF AMERICA MXEA Euro UpStk 2,016.58 276247100	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/22/2017	08/21/2018	674	1,292,624	1917.840000		38,330		46,264		46,264	7,934						0010
BANK OF AMERICA MXEA Euro UpStk 2,027.14 276250100	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/22/2017	09/07/2018	562	1,095,271	1948.880000		24,250		29,223		29,223	4,973						0010
BANK OF AMERICA MXEA Euro UpStk 2,029.34 276248900	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/22/2017	08/28/2018	651	1,257,048	1930.950000		35,597		43,330		43,330	7,733						0010
BANK OF AMERICA MXEA Euro UpStk 2,032.91 276247700	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/22/2017	08/21/2018	436	836,178	1917.840000		28,030		34,299		34,299	6,269						0010
BANK OF AMERICA MXEA Euro UpStk 2,037.10 276250700	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/22/2017	09/07/2018	823	1,603,928	1948.880000		39,158		47,726		47,726	8,568						0010
BANK OF AMERICA MXEA Euro UpStk 2,041.83 276251900	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/22/2017	09/14/2018	738	1,445,764	1959.030000		32,442		39,510		39,510	7,068						0010
BANK OF AMERICA MXEA Euro UpStk 2,047.00 276249500	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/22/2017	08/28/2018	605	1,168,225	1930.950000		37,710		46,579		46,579	8,869						0010
BANK OF AMERICA MXEA Euro UpStk 2,048.50 276251300	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/22/2017	09/07/2018	1,123	2,188,592	1948.880000		58,879		72,586		72,586	13,707						0010
BANK OF AMERICA MXEA Euro UpStk 2,059.29 276252500	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/22/2017	09/14/2018	1,280	2,507,558	1959.030000		65,562		81,143		81,143	15,581						0010
BANK OF AMERICA MXEA Euro UpStk 2,084.01 297076700	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/27/2017	12/07/2018	731	1,460,399	1997.810000		37,413		36,368		36,368	(1,045)						0010
BANK OF AMERICA MXEA Euro UpStk 2,101.43 297077900	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/27/2017	12/14/2018	585	1,179,664	2016.520000		28,051		27,258		27,258	(793)						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 Premium (Received) Paid	12 Current Year Initial Cost of 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)
BANK OF AMERICA MXEA Euro UpStk 2,101.61 297077300	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/27/2017	12/07/2018	1,307	2,611,138	1997.810000		77,989		76,380		76,380	(1,609)						0010
BANK OF AMERICA MXEA Euro UpStk 2,102.58 297075500	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/27/2017	11/28/2018	887	1,787,039	2014.700000		43,844		42,868		42,868	(976)						0010
BANK OF AMERICA MXEA Euro UpStk 2,118.74 297078500	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/27/2017	12/14/2018	1,057	2,131,462	2016.520000		58,970		57,916		57,916	(1,054)						0010
BANK OF AMERICA MXEA Euro UpStk 2,119.15 297076100	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/27/2017	11/28/2018	1,495	3,011,977	2014.700000		84,901		83,899		83,899	(1,002)						0010
BANK OF AMERICA MXEA Euro UpStk 2,124.59 297079100	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/27/2017	12/14/2018	936	1,887,463	2016.520000		54,588		53,776		53,776	(812)						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,451.72 253410100	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/21/2017	02/21/2018	1,642	3,885,059	2365.380000		66,046		141,188		141,188	75,142						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,472.30 253410700	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/21/2017	02/21/2018	3,061	7,241,557	2365.380000		141,935		325,389		325,389	183,454						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,486.96 253411300	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/21/2017	02/21/2018	2,015	4,766,786	2365.380000		101,056		242,853		242,853	141,797						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,508.72 253411900	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	02/21/2017	02/21/2018	1,637	3,872,328	2365.380000		89,451		228,143		228,143	138,692						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,510.26 264200700	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	06/07/2017	06/07/2018	1,527	3,714,764	2433.140000		57,765		112,722		112,722	54,957						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,518.54 270795300	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/28/2017	08/28/2018	304	744,135	2444.240000		11,981		20,877		20,877	8,896						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,531.77 264201300	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	06/07/2017	06/07/2018	2,048	4,983,040	2433.140000		92,435		191,543		191,543	99,108						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,532.23 270795900	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/28/2017	08/28/2018	654	1,599,022	2444.240000		29,262		52,850		52,850	23,588						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,542.01 270796500	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/28/2017	08/28/2018	1,327	3,243,440	2444.240000		63,896		118,625		118,625	54,729						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,543.07 264201900	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	06/07/2017	06/07/2018	1,986	4,831,833	2433.140000		95,912		205,541		205,541	109,629						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,548.73 264202500	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	06/07/2017	06/07/2018	854	2,077,099	2433.140000		42,477		92,528		92,528	50,051						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,551.54 270797100	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/28/2017	08/28/2018	527	1,288,145	2444.240000		27,051		51,479		51,479	24,428						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,556.60 264203100	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	06/07/2017	06/07/2018	1,394	3,391,865	2433.140000		72,077		160,363		160,363	88,286						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,564.73 264203700	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	06/07/2017	06/07/2018	1,294	3,148,650	2433.140000		69,113		157,480		157,480	88,367						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,565.72 270797700	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	08/28/2017	08/28/2018	2,648	6,472,337	2444.240000		146,922		290,669		290,669	143,747						0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
BANK OF AMERICA S&P 500 Asian UpStk 2,572.56 270798300	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/28/2017	08/28/2018	1,108	2,707,775	2444.240000		63,362		127,930		127,930	64,568						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,578.92 270798900	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/28/2017	08/28/2018	609	1,489,719	2444.240000		35,753		73,576		73,576	37,823						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,579.47 272219200	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2017	09/14/2018	440	1,097,532	2495.620000		18,658		31,935		31,935	13,277						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,584.93 264204300	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/07/2017	06/07/2018	2,017	4,908,253	2433.140000		115,589		277,439		277,439	161,850						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,595.44 272219800	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2017	09/14/2018	1,300	3,244,798	2495.620000		61,976		110,943		110,943	48,967						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,597.25 270799500	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/28/2017	08/28/2018	3,271	7,994,716	2444.240000		204,665		442,870		442,870	238,205						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,606.18 272220400	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2017	09/14/2018	588	1,467,528	2495.620000		29,938		55,065		55,065	25,127						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,610.69 270800100	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/28/2017	08/28/2018	1,839	4,495,811	2444.240000		119,139		268,262		268,262	149,123						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,620.15 272221000	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2017	09/14/2018	1,936	4,830,607	2495.620000		105,790		201,930		201,930	96,140						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,634.38 272221600	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2017	09/14/2018	2,050	5,117,214	2495.620000		118,208		235,196		235,196	116,988						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,640.51 278444700	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/16/2017	10/15/2018	354	905,948	2557.640000		14,314		22,878		22,878	8,564						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,642.22 270800700	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/28/2017	08/28/2018	286	698,728	2444.240000		19,564		48,256		48,256	28,692						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,656.55 279785100	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/23/2017	10/22/2018	708	1,816,339	2564.980000		31,059		49,248		49,248	18,189						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,656.88 278459100	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/16/2017	10/15/2018	1,351	3,454,439	2557.640000		74,270		95,191		95,191	20,921						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,659.69 278445300	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/16/2017	10/15/2018	1,243	3,178,243	2557.640000		57,844		96,745		96,745	38,901						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,664.32 272222200	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2017	09/14/2018	1,949	4,864,446	2495.620000		122,098		260,956		260,956	138,858						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,668.39 278445900	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/16/2017	10/15/2018	687	1,757,892	2557.640000		33,576		57,393		57,393	23,817						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,669.37 279785700	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/23/2017	10/22/2018	1,432	3,672,231	2564.980000		68,304		111,600		111,600	43,296						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,685.01 278446500	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/16/2017	10/15/2018	1,645	4,208,016	2557.640000		87,106		152,725		152,725	65,619						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,689.30 286034900	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/28/2017	11/28/2018	294	772,140	2627.040000		9,961		12,226		12,226	2,265						0010

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BANK OF AMERICA S&P 500 Asian UpStk 2,691.43 279786300	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/23/2017	10/22/2018	921	2,362,218	2564.980000		48,898		83,077		83,077	34,179						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,693.74 279786900	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/23/2017	10/22/2018	2,091	5,363,912	2564.980000		103,524		191,148		191,148	87,624						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,697.54 278454900	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/16/2017	10/15/2018	1,664	4,256,526	2557.640000		92,367		165,218		165,218	72,851						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,697.77 272222800	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2017	09/14/2018	374	934,441	2495.620000		24,856		56,139		56,139	31,283						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,705.80 279787500	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/23/2017	10/22/2018	1,230	3,154,053	2564.980000		68,758		119,742		119,742	50,984						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,707.26 278455500	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/16/2017	10/15/2018	451	1,153,731	2557.640000		25,728		46,876		46,876	21,148						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,718.52 278456100	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/16/2017	10/15/2018	1,059	2,708,284	2557.640000		62,020		115,294		115,294	53,274						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,721.35 286035500	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/28/2017	11/28/2018	350	919,779	2627.040000		16,096		20,394		20,394	4,298						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,726.06 279788100	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/23/2017	10/22/2018	2,954	7,576,669	2564.980000		174,264		314,127		314,127	139,863						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,735.01 286036100	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/28/2017	11/28/2018	1,098	2,883,570	2627.040000		55,076		70,792		70,792	15,716						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,739.82 288515500	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/07/2017	12/07/2018	1,285	3,387,623	2636.980000		66,059		75,234		75,234	9,175						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,744.09 278456700	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/16/2017	10/15/2018	742	1,898,385	2557.640000		45,751		88,100		88,100	42,349						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,752.22 288516100	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/07/2017	12/07/2018	863	2,276,979	2636.980000		47,817		55,058		55,058	7,241						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,753.93 286036700	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/28/2017	11/28/2018	813	2,136,624	2627.040000		45,083		58,946		58,946	13,863						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,755.30 279788700	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/23/2017	10/22/2018	854	2,191,083	2564.980000		53,024		99,965		99,965	46,941						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,764.96 286037300	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/28/2017	11/28/2018	1,326	3,483,665	2627.040000		76,640		101,617		101,617	24,977						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,769.16 286037900	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/28/2017	11/28/2018	1,320	3,467,509	2627.040000		77,325		103,101		103,101	25,776						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,775.95 288516700	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/07/2017	12/07/2018	2,558	6,746,344	2636.980000		157,864		185,457		185,457	27,593						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,784.66 286038500	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/28/2017	11/28/2018	1,178	3,094,128	2627.040000		72,403		97,868		97,868	25,465						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,792.28 286039100	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/28/2017	11/28/2018	1,116	2,933,064	2627.040000		70,100		95,197		95,197	25,097						0010

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BANK OF AMERICA S&P 500 Asian UpStk 2,798.89 288517300	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/07/2017	12/07/2018	2,745	7,239,407	2636.980000		182,433		217,866		217,866	35,433						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,819.86 286039700	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/28/2017	11/28/2018	726	1,907,021	2627.040000		48,057		65,621		65,621	17,564						0010
BANK OF AMERICA S&P 500 Asian UpStk 2,830.80 288517900	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/07/2017	12/07/2018	943	2,486,013	2636.980000		66,874		80,378		80,378	13,504						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,442.28 254729400	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/07/2017	03/07/2018	2,471	5,851,469	2368.390000		99,475		175,687		175,687	76,212						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,454.36 254730000	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/07/2017	03/07/2018	2,952	6,992,197	2368.390000		136,348		243,778		243,778	107,430						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,463.36 254730600	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/07/2017	03/07/2018	5,487	12,995,749	2368.390000		275,510		499,761		499,761	224,251						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,470.23 254731200	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/07/2017	03/07/2018	6,779	16,055,626	2368.390000		361,252		661,302		661,302	300,050						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,481.36 254731800	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/07/2017	03/07/2018	6,410	15,180,286	2368.390000		373,435		692,173		692,173	318,738						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,486.34 254732400	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/07/2017	03/07/2018	5,943	14,075,195	2368.390000		358,917		669,440		669,440	310,523						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,492.02 254733000	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/07/2017	03/07/2018	1,119	2,650,629	2368.390000		70,242		131,992		131,992	61,750						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,512.15 254733600	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/07/2017	03/07/2018	3,540	8,384,105	2368.390000		250,685		483,395		483,395	232,710						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,531.41 271759000	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/07/2017	09/07/2018	667	1,644,928	2465.100000		25,003		35,576		35,576	10,573						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,544.97 271759600	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/07/2017	09/07/2018	1,603	3,950,718	2465.100000		71,113		102,324		102,324	31,211						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,551.13 271760200	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/07/2017	09/07/2018	1,657	4,083,951	2465.100000		78,412		113,622		113,622	35,210						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,560.99 271760800	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/07/2017	09/07/2018	2,144	5,285,960	2465.100000		111,534		163,186		163,186	51,652						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,563.70 271761400	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/07/2017	09/07/2018	4,793	11,816,379	2465.100000		256,415		374,629		374,629	118,214						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,569.87 271762000	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/07/2017	09/07/2018	1,156	2,849,478	2465.100000		64,968		95,715		95,715	30,747						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,576.03 271762600	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/07/2017	09/07/2018	9,085	22,396,349	2465.100000		537,512		794,184		794,184	256,672						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,578.99 271763200	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/07/2017	09/07/2018	1,417	3,493,512	2465.100000		85,591		127,004		127,004	41,413						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,588.36 271763800	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/07/2017	09/07/2018	7,334	18,079,115	2465.100000		473,673		708,015		708,015	234,342						0010

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BANK OF AMERICA S&P 500 Euro UpStk 2,593.53 271764400	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/07/2017	09/07/2018	4,183	10,310,654	2465.100000		278,388		419,615		419,615	141,227						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,598.46 271765000	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/07/2017	09/07/2018	4,358	10,744,076	2465.100000		299,760		452,879		452,879	153,119						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,615.72 271765600	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/07/2017	09/07/2018	449	1,106,740	2465.100000		33,977		52,259		52,259	18,282						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,624.39 278457300	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/16/2017	10/15/2018	481	1,230,790	2557.640000		18,708		23,207		23,207	4,499						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,639.74 278457900	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/16/2017	10/15/2018	1,152	2,946,852	2557.640000		53,633		67,835		67,835	14,202						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,648.69 278458500	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/16/2017	10/15/2018	1,551	3,967,122	2557.640000		79,342		100,780		100,780	21,438						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,653.14 282391200	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/14/2017	11/14/2018	411	1,061,153	2578.870000		17,933		21,278		21,278	3,345						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,660.20 278459700	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/16/2017	10/15/2018	3,093	7,911,129	2557.640000		174,836		224,837		224,837	50,001						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,663.20 282391800	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/14/2017	11/14/2018	959	2,473,239	2578.870000		46,744		55,967		55,967	9,223						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,666.34 278460300	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/16/2017	10/15/2018	2,434	6,225,695	2557.640000		144,436		186,808		186,808	42,372						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,671.97 278460900	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/16/2017	10/15/2018	1,862	4,761,561	2557.640000		115,230		149,727		149,727	34,497						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,672.06 283905700	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/21/2017	11/21/2018	631	1,638,902	2599.030000		27,206		31,286		31,286	4,080						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,672.48 282392400	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/14/2017	11/14/2018	1,473	3,798,237	2578.870000		79,004		94,841		94,841	15,837						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,679.13 278461500	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/16/2017	10/15/2018	2,898	7,411,278	2557.640000		188,246		246,192		246,192	57,946						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,682.02 282393000	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/14/2017	11/14/2018	2,333	6,016,787	2578.870000		135,979		164,195		164,195	28,216						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,682.98 283906300	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/21/2017	11/21/2018	450	1,170,239	2599.030000		21,883		25,419		25,419	3,536						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,685.27 278462100	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/16/2017	10/15/2018	5,106	13,058,202	2557.640000		344,737		453,266		453,266	108,529						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,687.96 282393600	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/14/2017	11/14/2018	2,735	7,051,946	2578.870000		167,131		202,460		202,460	35,329						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,689.36 278462700	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/16/2017	10/15/2018	2,982	7,626,674	2557.640000		206,683		272,237		272,237	65,554						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,690.26 283906900	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/21/2017	11/21/2018	2,177	5,658,990	2599.030000		113,746		132,653		132,653	18,907						0010

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of 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)
BANK OF AMERICA S&P 500 Euro UpStk 2,694.92 282394200	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/14/2017	11/14/2018	4,400	11,347,673	2578.870000		283,692		344,445		344,445	60,753						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,696.23 283907500	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/21/2017	11/21/2018	695	1,806,679	2599.030000		38,482		44,868		44,868	6,386						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,696.78 278463300	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/16/2017	10/15/2018	924	2,363,674	2557.640000		66,892		88,543		88,543	21,651						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,701.37 282394800	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/14/2017	11/14/2018	1,019	2,627,791	2578.870000		68,585		83,715		83,715	15,130						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,702.99 283908100	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/21/2017	11/21/2018	3,373	8,766,669	2599.030000		197,250		231,375		231,375	34,125						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,704.27 286040300	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/28/2017	11/28/2018	561	1,472,561	2627.040000		25,328		27,861		27,861	2,533						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,707.56 282395400	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/14/2017	11/14/2018	5,380	13,874,785	2578.870000		377,394		461,789		461,789	84,395						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,709.49 283908700	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/21/2017	11/21/2018	2,497	6,489,084	2599.030000		153,791		180,860		180,860	27,069						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,711.42 282396000	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/14/2017	11/14/2018	2,624	6,766,233	2578.870000		188,778		231,148		231,148	42,370						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,713.98 288518500	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/07/2017	12/07/2018	417	1,100,227	2636.980000		18,924		20,240		20,240	1,316						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,715.99 283909300	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/21/2017	11/21/2018	3,618	9,402,207	2599.030000		234,115		275,771		275,771	41,656						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,717.24 278463900	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/16/2017	10/15/2018	385	984,095	2557.640000		30,802		41,509		41,509	10,707						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,718.99 286040900	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/28/2017	11/28/2018	939	2,468,025	2627.040000		49,361		54,781		54,781	5,420						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,720.92 283909900	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/21/2017	11/21/2018	1,774	4,610,617	2599.030000		118,493		140,272		140,272	21,779						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,725.29 286041500	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/28/2017	11/28/2018	963	2,528,920	2627.040000		53,613		59,602		59,602	5,989						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,726.64 282396600	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/14/2017	11/14/2018	584	1,505,390	2578.870000		45,764		56,541		56,541	10,777						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,728.75 288519100	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/07/2017	12/07/2018	1,188	3,132,284	2636.980000		62,959		67,674		67,674	4,715						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,728.98 283910500	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/21/2017	11/21/2018	4,044	10,509,843	2599.030000		284,817		338,268		338,268	53,451						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,731.31 289288000	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/14/2017	12/14/2018	399	1,057,516	2652.010000		18,506		19,260		19,260	754						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,732.12 286042100	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	11/28/2017	11/28/2018	1,589	4,174,078	2627.040000		93,499		104,495		104,495	10,996						0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
BANK OF AMERICA S&P 500 Euro UpStk 2,735.22 283911100	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/21/2017	11/21/2018	6,093	15,836,228	2599.030000		444,998		530,960		530,960	85,962						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,735.60 288519700	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/07/2017	12/07/2018	1,173	3,093,257	2636.980000		66,505		71,329		71,329	4,824						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,738.69 286042700	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/28/2017	11/28/2018	1,349	3,542,984	2627.040000		83,614		93,617		93,617	10,003						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,739.38 283911700	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/21/2017	11/21/2018	3,110	8,081,871	2599.030000		232,758		278,116		278,116	45,358						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,742.46 288520300	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/07/2017	12/07/2018	2,877	7,585,352	2636.980000		172,187		185,866		185,866	13,679						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,744.83 289288600	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/14/2017	12/14/2018	1,437	3,810,620	2652.010000		76,594		80,219		80,219	3,625						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,745.26 286043300	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/28/2017	11/28/2018	1,704	4,477,107	2627.040000		111,032		124,532		124,532	13,500						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,749.20 286043900	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/28/2017	11/28/2018	4,610	12,111,889	2627.040000		307,642		346,946		346,946	39,304						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,749.32 288520900	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/07/2017	12/07/2018	1,466	3,866,630	2636.980000		92,799		100,332		100,332	7,533						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,751.20 289289200	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/14/2017	12/14/2018	865	2,293,670	2652.010000		48,855		51,331		51,331	2,476						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,755.64 288521500	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/07/2017	12/07/2018	1,834	4,835,061	2636.980000		121,360		131,797		131,797	10,437						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,758.09 289289800	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/14/2017	12/14/2018	2,864	7,594,879	2652.010000		171,644		180,708		180,708	9,064						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,758.39 286044500	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/28/2017	11/28/2018	7,774	20,423,502	2627.040000		551,434		623,931		623,931	72,497						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,759.60 288522100	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/07/2017	12/07/2018	4,310	11,364,777	2636.980000		293,211		319,004		319,004	25,793						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,760.69 283912300	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/21/2017	11/21/2018	827	2,148,428	2599.030000		68,965		83,588		83,588	14,623						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,764.70 286045100	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/28/2017	11/28/2018	5,498	14,444,018	2627.040000		404,433		459,781		459,781	55,348						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,764.72 289290400	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/14/2017	12/14/2018	1,423	3,774,341	2652.010000		89,829		94,857		94,857	5,028						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,768.83 288522700	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/07/2017	12/07/2018	7,996	21,084,237	2636.980000		577,708		631,019		631,019	53,311						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,770.21 286045700	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/28/2017	11/28/2018	3,000	7,880,411	2627.040000		227,744		259,535		259,535	31,791						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,772.41 289291000	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/14/2017	12/14/2018	2,377	6,303,032	2652.010000		158,837		168,021		168,021	9,184						0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
BANK OF AMERICA S&P 500 Euro UpStk 2,775.16 288523300	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/07/2017	12/07/2018	5,959	15,713,131	2636.980000		447,824		489,900		489,900	42,076						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,775.59 289291600	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/14/2017	12/14/2018	3,420	9,068,575	2652.010000		233,063		247,382		247,382	14,319						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,779.38 288523900	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/07/2017	12/07/2018	3,844	10,136,736	2636.980000		295,992		324,363		324,363	28,371						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,784.61 289292200	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/14/2017	12/14/2018	7,854	20,827,561	2652.010000		568,592		604,296		604,296	35,704						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,791.24 289292800	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/14/2017	12/14/2018	6,355	16,854,717	2652.010000		478,674		510,063		510,063	31,389						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,795.20 288524500	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/07/2017	12/07/2018	283	746,133	2636.980000		23,652		26,108		26,108	2,456						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,795.22 289293400	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/14/2017	12/14/2018	2,467	6,542,853	2652.010000		189,742		202,830		202,830	13,088						0010
BANK OF AMERICA S&P 500 Euro UpStk 2,814.58 289294000	Equity Indexed Annuity	Exh 5	Equity/Index.	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/14/2017	12/14/2018	547	1,450,146	2652.010000		46,405		49,844		49,844	3,439						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,421.37 256496400	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/21/2017	03/21/2018	642	1,504,300	2344.020000		24,746		49,338		49,338	24,592						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,435.67 256497000	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/21/2017	03/21/2018	1,293	3,031,770	2344.020000		56,846		117,722		117,722	60,876						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,445.76 257849200	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/07/2017	04/09/2018	2,562	6,034,966	2355.540000		109,836		229,199		229,199	119,363						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,448.80 256497600	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/21/2017	03/21/2018	2,437	5,711,502	2344.020000		117,371		253,399		253,399	136,028						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,457.47 256498200	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/21/2017	03/21/2018	2,405	5,636,757	2344.020000		122,036		270,648		270,648	148,612						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,461.77 257849800	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/07/2017	04/09/2018	3,127	7,366,067	2355.540000		149,531		329,094		329,094	179,563						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,466.22 259624000	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/28/2017	04/30/2018	1,290	3,075,675	2384.200000		50,441		103,912		103,912	53,471						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,471.07 256498800	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/21/2017	03/21/2018	2,155	5,050,332	2344.020000		116,915		271,280		271,280	154,365						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,473.32 257850400	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/07/2017	04/09/2018	3,600	8,479,462	2355.540000		183,156		419,620		419,620	236,464						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,482.43 259624600	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/28/2017	04/30/2018	2,503	5,967,752	2384.200000		110,403		241,022		241,022	130,619						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,483.21 257851000	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/07/2017	04/09/2018	1,580	3,722,604	2355.540000		84,131		199,463		199,463	115,332						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,491.97 259625200	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/28/2017	04/30/2018	1,899	4,527,737	2384.200000		88,291		200,302		200,302	112,011						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 Premium (Received) Paid	12 Current Year Initial Cost of 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)
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,495.91 256499400	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/21/2017	03/21/2018	580	1,359,312	2344.020000		34,594		86,961		86,961	52,367						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,501.50 259625800	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/28/2017	04/30/2018	1,611	3,841,293	2384.200000		78,747		184,595		184,595	105,848						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,513.13 257851600	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/07/2017	04/09/2018	1,910	4,500,058	2355.540000		112,051		295,734		295,734	183,683						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,513.90 259626400	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/28/2017	04/30/2018	1,806	4,306,390	2384.200000		93,018		228,059		228,059	135,041						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,539.17 259627000	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/28/2017	04/30/2018	1,363	3,250,412	2384.200000		76,385		203,267		203,267	126,882						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,539.73 266363500	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/29/2017	05/21/2018	575	1,374,446	2390.340000		39,152		82,326		82,326	43,174						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,624.38 277878600	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/09/2017	10/08/2018	327	833,023	2544.730000		13,245		20,835		20,835	7,590						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,646.26 277879200	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/09/2017	10/08/2018	1,476	3,756,148	2544.730000		70,616		117,233		117,233	46,617						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,654.41 277879800	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/09/2017	10/08/2018	754	1,917,925	2544.730000		37,783		64,058		64,058	26,275						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,671.97 277880400	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/09/2017	10/08/2018	3,568	9,080,834	2544.730000		194,330		342,425		342,425	148,095						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,683.93 277881000	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/09/2017	10/08/2018	1,724	4,386,781	2544.730000		98,703		176,649		176,649	77,946						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,695.12 277881600	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/09/2017	10/08/2018	1,262	3,211,991	2544.730000		74,518		136,487		136,487	61,969						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,705.05 277882200	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/09/2017	10/08/2018	1,610	4,098,018	2544.730000		97,533		181,636		181,636	84,103						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,720.57 277882800	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/09/2017	10/08/2018	761	1,937,593	2544.730000		47,665		90,877		90,877	43,212						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,765.50 297088100	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/27/2017	11/14/2018	812	2,089,080	2572.220000		99,377		94,571		94,571	(4,806)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,778.38 299398900	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/28/2017	12/28/2018	466	1,251,410	2687.540000		21,900		19,787		19,787	(2,113)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,785.39 297087500	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/27/2017	11/07/2018	701	1,813,734	2586.430000		78,729		76,689		76,689	(2,040)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,801.22 299399500	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/28/2017	12/28/2018	710	1,907,826	2687.540000		38,729		35,471		35,471	(3,258)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,814.58 297089300	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/27/2017	12/14/2018	421	1,116,496	2652.010000		33,015		30,926		30,926	(2,089)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,817.51 297088700	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/27/2017	11/21/2018	252	653,202	2591.250000		30,998		29,181		29,181	(1,817)						0010

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BARCLAYS BANK PLC S&P 500 Asian UpStk 2,821.38 299400100	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/28/2017	12/28/2018	1,056	2,839,220	2687.540000		63,315		57,607		57,607	(5,708)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,828.64 299400700	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/28/2017	12/28/2018	1,057	2,840,920	2687.540000		65,625		59,022		59,022	(6,603)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,835.09 299401300	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/28/2017	12/28/2018	695	1,868,156	2687.540000		44,088		39,564		39,564	(4,524)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,852.02 299401900	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/28/2017	12/28/2018	2,615	7,028,929	2687.540000		173,615		155,413		155,413	(18,202)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,880.24 299402500	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/28/2017	12/28/2018	941	2,529,892	2687.540000		66,536		58,976		58,976	(7,560)						0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2750.85 277883400	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/09/2017	10/08/2018	355	903,823	2544.730000		23,228		46,124		46,124	22,896						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,338.14 250689700	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/23/2017	01/22/2018	1,679	3,803,585	2265.200000		66,563		121,938		121,938	55,375						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,346.97 250690300	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/23/2017	01/22/2018	1,792	4,058,128	2265.200000		78,728		145,833		145,833	67,105						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,356.71 250690900	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/23/2017	01/22/2018	6,458	14,628,511	2265.200000		314,513		588,238		588,238	273,725						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,366.45 250691500	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/23/2017	01/22/2018	2,045	4,633,428	2265.200000		108,886		206,121		206,121	97,235						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,378.46 250692100	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/23/2017	01/22/2018	5,380	12,186,086	2265.200000		313,182		606,297		606,297	293,115						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,383.90 250692700	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/23/2017	01/22/2018	5,291	11,985,940	2265.200000		320,025		624,926		624,926	304,901						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,387.52 250693300	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/23/2017	01/22/2018	2,439	5,525,045	2265.200000		151,386		296,833		296,833	145,447						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,401.11 250693900	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/23/2017	01/22/2018	3,517	7,966,782	2265.200000		237,410		475,447		475,447	238,037						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,407.03 258326500	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/17/2017	04/16/2018	610	1,433,729	2349.010000		20,001		33,314		33,314	13,313						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,415.98 256500000	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/21/2017	03/21/2018	2,395	5,614,063	2344.020000		95,158		165,078		165,078	69,920						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,419.95 258327100	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/17/2017	04/16/2018	832	1,954,428	2349.010000		32,541		55,394		55,394	22,853						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,428.41 258327700	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/17/2017	04/16/2018	1,611	3,783,189	2349.010000		69,800		119,825		119,825	50,025						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,428.64 256500600	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/21/2017	03/21/2018	3,811	8,932,757	2344.020000		174,635		308,242		308,242	133,607						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,437.08 256501200	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/21/2017	03/21/2018	4,997	11,711,962	2344.020000		248,879		443,834		443,834	194,955						0010

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BARCLAYS BANK PLC S&P 500 Euro UpStk 2,437.33 258328300	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/17/2017	04/16/2018	6,034	14,173,564	2349.010000		287,015		498,502		498,502	211,487						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,442.97 258328900	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/17/2017	04/16/2018	3,156	7,412,824	2349.010000		158,264		277,061		277,061	118,797						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,445.05 256501800	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/21/2017	03/21/2018	5,666	13,282,155	2344.020000		304,825		545,708		545,708	240,883						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,447.20 258329500	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/17/2017	04/16/2018	2,538	5,962,258	2349.010000		132,660		232,680		232,680	100,020						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,449.50 256502400	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/21/2017	03/21/2018	6,286	14,735,244	2344.020000		349,962		631,589		631,589	281,627						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,451.43 258330100	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/17/2017	04/16/2018	5,474	12,857,646	2349.010000		296,369		522,940		522,940	226,571						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,456.06 256503000	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/21/2017	03/21/2018	5,047	11,830,188	2344.020000		295,163		537,980		537,980	242,817						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,460.52 256503600	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/21/2017	03/21/2018	7,292	17,092,094	2344.020000		441,831		807,553		807,553	365,722						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,460.82 258330700	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/17/2017	04/16/2018	11,848	27,831,447	2349.010000		688,828		1,233,295		1,233,295	544,467						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,465.76 258331300	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/17/2017	04/16/2018	5,026	11,805,957	2349.010000		302,823		545,687		545,687	242,864						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,472.71 256504200	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/21/2017	03/21/2018	2,007	4,703,451	2344.020000		131,932		244,912		244,912	112,980						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,477.74 258331900	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/17/2017	04/16/2018	3,965	9,313,694	2349.010000		259,386		473,385		473,385	213,999						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,486.77 256504800	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/21/2017	03/21/2018	2,009	4,708,192	2344.020000		143,364		271,170		271,170	127,806						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,489.56 270300300	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/21/2017	08/21/2018	383	931,054	2428.370000		13,407		19,597		19,597	6,190						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,489.95 258332500	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/17/2017	04/16/2018	655	1,539,760	2349.010000		46,116		85,434		85,434	39,318						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,498.91 267211000	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/07/2017	07/09/2018	1,360	3,297,372	2425.180000		56,055		85,562		85,562	29,507						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,505.11 270300900	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/21/2017	08/21/2018	1,320	3,204,346	2428.370000		56,717		84,126		84,126	27,409						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,511.76 267211600	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/07/2017	07/09/2018	2,860	6,935,207	2425.180000		135,930		210,361		210,361	74,431						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,515.31 270301500	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/21/2017	08/21/2018	1,880	4,564,202	2428.370000		89,915		135,249		135,249	45,334						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,523.08 270302100	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/21/2017	08/21/2018	1,401	3,401,590	2428.370000		72,454		109,486		109,486	37,032						0010

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BARCLAYS BANK PLC S&P 500 Euro UpStk 2,523.16 267212200	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/07/2017	07/09/2018	1,498	3,631,880	2425.180000		79,175		124,141		124,141	44,966						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,525.75 270302700	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/21/2017	08/21/2018	3,756	9,119,829	2428.370000		198,812		301,504		301,504	102,692						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,528.25 267212800	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/07/2017	07/09/2018	6,097	14,786,427	2425.180000		337,131		530,629		530,629	193,498						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,531.58 270303300	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/21/2017	08/21/2018	1,315	3,194,334	2428.370000		73,150		111,674		111,674	38,524						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,534.56 267213400	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/07/2017	07/09/2018	5,422	13,150,473	2425.180000		314,296		499,572		499,572	185,276						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,537.65 270303900	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/21/2017	08/21/2018	1,613	3,918,034	2428.370000		94,033		144,682		144,682	50,649						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,540.38 267214000	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/07/2017	07/09/2018	2,824	6,847,609	2425.180000		171,190		273,333		273,333	102,143						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,543.23 270304500	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/21/2017	08/21/2018	1,216	2,951,983	2428.370000		74,095		114,315		114,315	40,220						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,544.57 266365900	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/29/2017	04/23/2018	958	2,250,045	2348.690000		104,604		169,961		169,961	65,357						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,545.23 267214600	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/07/2017	07/09/2018	4,309	10,449,125	2425.180000		269,587		433,773		433,773	164,186						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,547.89 267215200	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/07/2017	07/09/2018	1,238	3,001,610	2425.180000		78,942		127,223		127,223	48,281						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,549.06 270305100	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/21/2017	08/21/2018	8,653	21,012,295	2428.370000		548,421		852,923		852,923	304,502						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,551.49 270305700	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/21/2017	08/21/2018	2,137	5,188,422	2428.370000		137,493		214,627		214,627	77,134						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,552.50 267215800	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/07/2017	07/09/2018	6,759	16,390,639	2425.180000		444,186		719,389		719,389	275,203						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,558.89 266368900	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/29/2017	05/29/2018	580	1,399,488	2412.910000		42,607		72,982		72,982	30,375						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,559.26 270306300	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/21/2017	08/21/2018	1,985	4,819,508	2428.370000		134,464		211,241		211,241	76,777						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,559.91 266369500	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/29/2017	06/07/2018	2,219	5,399,138	2433.140000		137,667		239,062		239,062	101,395						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,560.51 272223400	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/14/2017	09/14/2018	503	1,256,431	2495.620000		18,721		25,500		25,500	6,779						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,562.45 267216400	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/07/2017	07/09/2018	875	2,121,633	2425.180000		61,103		99,956		99,956	38,853						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,565.19 266368300	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/29/2017	05/21/2018	668	1,599,205	2394.020000		58,330		99,462		99,462	41,132						0010

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BARCLAYS BANK PLC S&P 500 Euro UpStk 2,568.24 270306900	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/21/2017	08/21/2018	5,773	14,019,579	2428.370000		412,176		654,042		654,042	241,866						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,575.98 272224000	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/14/2017	09/14/2018	1,533	3,824,931	2495.620000		69,231		95,402		95,402	26,171						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,582.97 272224600	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/14/2017	09/14/2018	1,616	4,032,324	2495.620000		78,630		108,931		108,931	30,301						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,592.70 272225200	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/14/2017	09/14/2018	1,411	3,520,732	2495.620000		74,992		105,163		105,163	30,171						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,595.44 272225800	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/14/2017	09/14/2018	3,673	9,167,088	2495.620000		199,843		281,130		281,130	81,287						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,601.68 272226400	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/14/2017	09/14/2018	1,829	4,563,807	2495.620000		104,968		148,202		148,202	43,234						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,607.92 272227000	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/14/2017	09/14/2018	7,343	18,325,811	2495.620000		441,652		628,037		628,037	186,385						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,610.67 272227600	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/14/2017	09/14/2018	1,286	3,210,594	2495.620000		78,981		112,597		112,597	33,616						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,620.65 272228200	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/14/2017	09/14/2018	8,890	22,186,371	2495.620000		585,720		841,928		841,928	256,208						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,626.14 272228800	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/14/2017	09/14/2018	2,936	7,328,045	2495.620000		200,056		289,557		289,557	89,501						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,630.38 272229400	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/14/2017	09/14/2018	2,447	6,107,953	2495.620000		171,023		248,679		248,679	77,656						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,644.10 280472700	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/30/2017	10/29/2018	753	1,937,326	2572.830000		31,239		37,902		37,902	6,663						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,652.10 272230000	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/14/2017	09/14/2018	302	754,076	2495.620000		23,753		35,245		35,245	11,492						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,655.93 280473300	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/30/2017	10/29/2018	1,298	3,339,116	2572.830000		61,523		75,650		75,650	14,127						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,665.19 280473900	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/30/2017	10/29/2018	2,173	5,591,224	2572.830000		113,083		139,979		139,979	26,896						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,674.97 280474500	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/30/2017	10/29/2018	3,600	9,262,187	2572.830000		204,000		254,715		254,715	50,715						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,682.18 280475100	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/30/2017	10/29/2018	2,762	7,106,995	2572.830000		165,771		207,899		207,899	42,128						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,688.86 280475700	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/30/2017	10/29/2018	7,834	20,155,916	2572.830000		494,324		621,910		621,910	127,586						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,689.50 297091100	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/27/2017	11/14/2018	740	1,908,364	2578.870000		55,900		55,487		55,487	(413)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,695.81 297089900	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/27/2017	10/29/2018	1,219	3,136,280	2572.830000		103,140		101,928		101,928	(1,212)						0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,701.99 280476300	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/30/2017	10/29/2018	5,193	13,360,672	2572.830000		358,400		453,497		453,497	95,097						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,706.62 280476900	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/30/2017	10/29/2018	2,460	6,328,037	2572.830000		174,179		221,554		221,554	47,375						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,710.79 297092300	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/27/2017	11/21/2018	924	2,401,504	2599.030000		68,200		67,638		67,638	(562)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,716.65 280477500	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	10/30/2017	10/29/2018	500	1,287,310	2572.830000		37,493		48,004		48,004	10,511						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,716.84 297091700	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/27/2017	11/14/2018	1,194	3,079,171	2578.870000		109,824		108,955		108,955	(869)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,717.58 297090500	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/27/2017	11/07/2018	1,312	3,398,920	2590.640000		110,825		109,426		109,426	(1,399)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,731.06 297092900	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/27/2017	11/21/2018	1,258	3,269,580	2599.030000		107,609		106,704		106,704	(905)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,743.80 297093500	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/27/2017	11/21/2018	1,032	2,682,199	2599.030000		95,604		94,841		94,841	(763)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,761.02 297094100	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/27/2017	11/28/2018	867	2,277,644	2627.040000		71,632		70,804		70,804	(828)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,761.62 293653300	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/21/2017	12/21/2018	302	811,962	2684.570000		13,641		13,358		13,358	(283)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,770.67 297094700	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/27/2017	12/07/2018	1,225	3,230,301	2636.980000		98,919		97,858		97,858	(1,061)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,779.07 293653900	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/21/2017	12/21/2018	1,202	3,226,588	2684.570000		65,177		64,078		64,078	(1,099)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,782.22 297095300	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/27/2017	12/14/2018	874	2,317,857	2652.010000		67,045		66,195		66,195	(850)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,784.97 293654500	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/21/2017	12/21/2018	1,222	3,281,129	2684.570000		69,888		68,828		68,828	(1,060)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,791.95 293655100	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/21/2017	12/21/2018	2,162	5,804,296	2684.570000		131,758		129,298		129,298	(2,460)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,798.66 293655700	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/21/2017	12/21/2018	868	2,330,828	2684.570000		55,940		54,778		54,778	(1,162)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,805.38 293656300	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/21/2017	12/21/2018	1,548	4,156,296	2684.570000		104,739		102,679		102,679	(2,060)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,809.67 293656900	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/21/2017	12/21/2018	6,599	17,716,125	2684.570000		464,162		450,544		450,544	(13,618)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,818.80 293657500	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/21/2017	12/21/2018	8,322	22,340,863	2684.570000		614,374		600,918		600,918	(13,456)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,825.24 293658100	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/21/2017	12/21/2018	6,610	17,745,479	2684.570000		509,295		495,208		495,208	(14,087)						0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,831.15 293658700	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/21/2017	12/21/2018	5,954	15,985,175	2684.570000		473,161		460,574		460,574	(12,587)						0010
BNP PARIBAS S&P AV5E Euro 165226200	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	10/08/2018	1,174	179,312	158.820000	8,912			23,512		23,512	18,337						0010
BNP PARIBAS S&P AV5E Euro 165226800	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	11/07/2018	805	125,174	161.650000	5,203			13,882		13,882	11,270						0010
BNP PARIBAS S&P AV5E Euro 165227400	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	11/21/2018	1,952	307,074	163.580000	11,265			29,910		29,910	24,950						0010
BNP PARIBAS S&P AV5E Euro 165228000	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	12/07/2018	2,342	369,529	164.120000	13,066			34,554		34,554	28,979						0010
BNP PARIBAS S&P AV5E Euro 165228600	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	12/21/2018	3,028	481,076	165.200000	15,900			41,668		41,668	35,348						0010
BNP PARIBAS S&P AV5E Euro 165229200	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	01/07/2019	1,277	203,412	165.640000	6,641			17,030		17,030	14,496						0010
BNP PARIBAS S&P AV5E Euro 165229800	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	02/21/2019	1,218	192,467	164.340000	6,882			17,572		17,572	14,598						0010
BNP PARIBAS S&P AV5E Euro 165231000	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	03/07/2019	2,820	449,226	165.680000	14,776			37,252		37,252	31,395						0010
BNP PARIBAS S&P AV5E Euro 165231600	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	03/21/2019	2,714	431,470	165.320000	14,549			36,644		36,644	30,665						0010
BNP PARIBAS S&P AV5E Euro 165232200	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	04/08/2019	2,487	392,809	164.280000	14,175			35,810		35,810	29,510						0010
BNP PARIBAS S&P AV5E Euro 165232800	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	04/22/2019	2,470	392,178	165.120000	13,462			33,721		33,721	28,021						0010
BNP PARIBAS S&P AV5E Euro 165233400	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	05/07/2019	3,501	556,530	165.330000	18,905			47,182		47,182	39,197						0010
BNP PARIBAS S&P AV5E Euro 165234000	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	05/21/2019	3,756	598,295	165.680000	19,867			49,252		49,252	41,006						0010
BNP PARIBAS S&P AV5E Euro 165234600	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	06/07/2019	2,287	369,849	168.200000	10,519			25,191		25,191	21,496						0010
BNP PARIBAS S&P AV5E Euro 165235200	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	06/21/2019	1,824	296,382	169.030000	8,042			18,887		18,887	16,205						0010
BNP PARIBAS S&P AV5E Euro 165235800	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	07/08/2019	2,839	463,840	169.930000	11,923			27,408		27,408	23,656						0010
BNP PARIBAS S&P AV5E Euro 165236400	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	07/22/2019	1,620	264,207	169.670000	6,932			15,975		15,975	13,721						0010
BNP PARIBAS S&P AV5E Euro 165237000	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	08/07/2019	3,772	604,706	166.730000	19,048			45,998		45,998	38,241						0010
BNP PARIBAS S&P AV5E Euro 165237600	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	08/21/2019	9,240	1,509,374	169.880000	39,271			89,713		89,713	76,806						0010
BNP PARIBAS S&P AV5E Euro 165238200	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	09/09/2019	2,013	329,517	170.230000	8,415			19,038		19,038	16,311						0010
BNP PARIBAS S&P AV5E Euro 165238800	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	09/26/2014	09/23/2019	4,060	663,224	169.870000	17,378			39,471		39,471	33,627						0010
BNP PARIBAS S&P AV5E Euro UpStk 172710300	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/04/2015	12/09/2019	2,340	382,091	169.830000	10,716			22,681		22,681	19,088						0010
BNP PARIBAS S&P AV5E Euro UpStk 172710900	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/04/2015	01/07/2020	3,237	525,584	168.850000	16,121			33,753		33,753	28,049						0010
BNP PARIBAS S&P AV5E Euro UpStk 172711500	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/04/2015	01/21/2020	1,148	186,713	169.080000	5,673			11,786		11,786	9,791						0010
BNP PARIBAS S&P AV5E Euro UpStk 172712100	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/04/2015	02/07/2020	5,131	835,506	169.330000	25,093			51,735		51,735	42,946						0010
BNP PARIBAS S&P AV5E Euro UpStk 172712700	Equity Indexed Annuity	Exh 5	Equity/Index.	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	03/04/2015	02/21/2020	3,945	648,279	170.900000	17,674			35,430		35,430	29,782						0010
CITIBANK N.A. MXEA Asian UpStk 1,823.63 250659700	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	01/23/2017	01/17/2018	653	1,125,006	1722.220000		25,313		66,190		66,190	40,877						0010
CITIBANK N.A. MXEA Asian UpStk 1,848.90 256556700	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	03/22/2017	03/07/2018	482	844,792	1752.680000		23,787		46,255		46,255	22,468						0010

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CITIBANK N.A. MXEA Asian UpStk 1,850.21 256556100	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	03/22/2017	02/28/2018	450	788,891	1753.090000		22,172		43,600		43,600	21,428						0010
CITIBANK N.A. MXEA Asian UpStk 1,861.61 256557300	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	03/22/2017	03/14/2018	698	1,232,012	1765.060000		32,122		67,191		67,191	35,069						0010
CITIBANK N.A. MXEA Asian UpStk 1,873.55 258822700	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	04/24/2017	04/23/2018	770	1,371,193	1780.770000		40,371		71,029		71,029	30,658						0010
CITIBANK N.A. MXEA Asian UpStk 1,875.17 258821500	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	04/24/2017	04/09/2018	1,077	1,917,178	1780.110000		57,695		101,924		101,924	44,229						0010
CITIBANK N.A. MXEA Asian UpStk 1,881.96 258822100	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	04/24/2017	04/16/2018	1,010	1,805,456	1787.580000		51,662		94,785		94,785	43,123						0010
CITIBANK N.A. MXEA Asian UpStk 1,898.09 256557900	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	03/22/2017	03/21/2018	776	1,397,056	1800.330000		27,944		75,509		75,509	47,565						0010
CITIBANK N.A. MXEA Asian UpStk 1,915.35 258820900	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	04/24/2017	03/28/2018	525	951,332	1812.060000		23,641		53,817		53,817	30,176						0010
CITIBANK N.A. MXEA Asian UpStk 1,929.24 263108600	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	05/23/2017	04/30/2018	943	1,729,179	1833.700000		56,891		88,147		88,147	31,256						0010
CITIBANK N.A. MXEA Asian UpStk 1,962.34 263109200	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	05/23/2017	05/07/2018	1,032	1,926,682	1866.940000		52,023		91,538		91,538	39,515						0010
CITIBANK N.A. MXEA Asian UpStk 1,973.92 263109800	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	05/23/2017	05/14/2018	734	1,375,934	1874.570000		36,304		64,991		64,991	28,687						0010
CITIBANK N.A. MXEA Asian UpStk 1,974.66 265540300	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	06/22/2017	05/29/2018	756	1,423,790	1883.320000		31,170		61,377		61,377	30,207						0010
CITIBANK N.A. MXEA Asian UpStk 1,989.89 263110400	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	05/23/2017	05/21/2018	971	1,838,423	1893.330000		42,025		79,336		79,336	37,311						0010
CITIBANK N.A. MXEA Asian UpStk 1,989.96 265542100	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	06/22/2017	06/21/2018	689	1,297,146	1882.650000		31,963		63,274		63,274	31,311						0010
CITIBANK N.A. MXEA Asian UpStk 2,005.12 265541500	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	06/22/2017	06/14/2018	558	1,063,453	1905.830000		20,423		44,120		44,120	23,697						0010
CITIBANK N.A. MXEA Asian UpStk 2,006.87 265540900	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	06/22/2017	06/07/2018	1,047	1,993,352	1903.870000		39,085		84,918		84,918	45,833						0010
CITIBANK N.A. MXEA Asian UpStk 2,064.75 279885600	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	10/24/2017	09/28/2018	952	1,869,195	1963.440000		48,814		60,128		60,128	11,314						0010
CITIBANK N.A. MXEA Asian UpStk 2,076.96 279886200	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	10/24/2017	10/08/2018	750	1,482,233	1976.310000		35,183		43,763		43,763	8,580						0010
CITIBANK N.A. MXEA Asian UpStk 2,087.72 279885000	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	10/24/2017	09/21/2018	175	344,185	1966.770000		9,776		12,241		12,241	2,465						0010
CITIBANK N.A. MXEA Asian UpStk 2,090.01 286131200	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	11/29/2017	11/14/2018	1,039	2,062,031	1984.630000		56,092		60,959		60,959	4,867						0010
CITIBANK N.A. MXEA Asian UpStk 2,095.56 286130000	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	11/29/2017	10/29/2018	721	1,441,971	1999.960000		32,541		36,183		36,183	3,642						0010

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CITIBANK N.A. MXEA Asian UpStk 2,101.15 279887400	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	10/24/2017	10/22/2018	896	1,789,061	1996.720000		37,121		48,755		48,755	11,634						0010
CITIBANK N.A. MXEA Asian UpStk 2,105.23 286131800	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	11/29/2017	11/21/2018	1,019	2,033,975	1996.050000		52,533		58,379		58,379	5,846						0010
CITIBANK N.A. MXEA Asian UpStk 2,108.82 279886800	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	10/24/2017	10/15/2018	710	1,423,330	2004.690000		26,817		35,754		35,754	8,937						0010
CITIBANK N.A. MXEA Asian UpStk 2,113.48 286130600	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	11/29/2017	11/07/2018	1,093	2,194,602	2007.870000		49,519		55,606		55,606	6,087						0010
CITIBANK N.A. MXEA Asian UpStk 2,133.37 286132400	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	11/29/2017	11/28/2018	959	1,932,097	2014.700000		45,412		52,655		52,655	7,243						0010
CITIBANK N.A. MXEA Euro UpStk 1,798.52 250662100	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	01/23/2017	01/08/2018	1,141	1,949,997	1708.560000		53,858		102,624		102,624	48,766						0010
CITIBANK N.A. MXEA Euro UpStk 1,812.74 250662700	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	01/23/2017	01/16/2018	1,423	2,449,996	1722.220000		64,557		128,645		128,645	64,088						0010
CITIBANK N.A. MXEA Euro UpStk 1,841.37 256559100	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	03/22/2017	03/07/2018	1,609	2,820,062	1752.680000		80,997		137,177		137,177	56,180						0010
CITIBANK N.A. MXEA Euro UpStk 1,842.15 256558500	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	03/22/2017	02/28/2018	1,697	2,974,994	1753.090000		85,614		146,220		146,220	60,606						0010
CITIBANK N.A. MXEA Euro UpStk 1,853.31 256559700	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	03/22/2017	03/14/2018	1,475	2,603,464	1765.060000		71,302		123,534		123,534	52,232						0010
CITIBANK N.A. MXEA Euro UpStk 1,856.30 258823900	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	04/24/2017	04/09/2018	1,057	1,881,576	1780.110000		47,787		74,186		74,186	26,399						0010
CITIBANK N.A. MXEA Euro UpStk 1,864.11 258825700	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	04/24/2017	04/23/2018	1,800	3,205,386	1780.770000		87,336		136,052		136,052	48,716						0010
CITIBANK N.A. MXEA Euro UpStk 1,874.99 258824500	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	04/24/2017	04/09/2018	2,067	3,679,487	1780.110000		112,445		179,213		179,213	66,768						0010
CITIBANK N.A. MXEA Euro UpStk 1,876.96 258825100	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	04/24/2017	04/16/2018	2,312	4,132,885	1787.580000		116,987		186,979		186,979	69,992						0010
CITIBANK N.A. MXEA Euro UpStk 1,890.71 256560300	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	03/22/2017	03/21/2018	1,800	3,240,594	1800.330000		78,318		149,369		149,369	71,051						0010
CITIBANK N.A. MXEA Euro UpStk 1,902.84 258823300	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	04/24/2017	03/28/2018	2,028	3,674,858	1812.060000		98,115		165,876		165,876	67,761						0010
CITIBANK N.A. MXEA Euro UpStk 1,910.07 263111000	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	05/23/2017	04/30/2018	1,082	1,984,063	1833.700000		51,806		70,998		70,998	19,192						0010
CITIBANK N.A. MXEA Euro UpStk 1,930.98 263111600	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	05/23/2017	04/30/2018	1,055	1,934,554	1833.700000		61,844		86,959		86,959	25,115						0010
CITIBANK N.A. MXEA Euro UpStk 1,953.36 263112800	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	05/23/2017	05/14/2018	1,297	2,431,317	1874.570000		56,822		81,910		81,910	25,088						0010
CITIBANK N.A. MXEA Euro UpStk 1,955.62 263112200	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	05/23/2017	05/07/2018	2,646	4,939,923	1866.940000		130,977		189,745		189,745	58,768						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 Premium (Received) Paid	12 Current Year Initial Cost of 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)
CITIBANK N.A. MXEA Euro UpStk 1,967.50 265542700	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	06/22/2017	05/29/2018	2,317	4,363,652	1883.320000		100,975		151,744		151,744	50,769						0010
CITIBANK N.A. MXEA Euro UpStk 1,970.19 265544500	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	06/22/2017	06/21/2018	2,152	4,051,463	1882.650000		96,926		144,407		144,407	47,481						0010
CITIBANK N.A. MXEA Euro UpStk 1,974.93 263113400	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	05/23/2017	05/14/2018	1,340	2,511,924	1874.570000		71,315		105,640		105,640	34,325						0010
CITIBANK N.A. MXEA Euro UpStk 1,978.53 263114000	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	05/23/2017	05/21/2018	1,656	3,135,354	1893.330000		72,367		108,215		108,215	35,848						0010
CITIBANK N.A. MXEA Euro UpStk 1,993.54 265543300	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	06/22/2017	06/07/2018	2,243	4,270,380	1903.870000		94,789		148,924		148,924	54,135						0010
CITIBANK N.A. MXEA Euro UpStk 1,995.21 265543900	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	06/22/2017	06/14/2018	2,291	4,366,257	1905.830000		96,176		150,553		150,553	54,377						0010
CITIBANK N.A. MXEA Euro UpStk 2,039.46 279889800	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	10/24/2017	09/28/2018	508	997,428	1963.440000		21,753		24,893		24,893	3,140						0010
CITIBANK N.A. MXEA Euro UpStk 2,047.67 279888000	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	10/24/2017	09/21/2018	716	1,409,997	1969.270000		31,193		35,646		35,646	4,453						0010
CITIBANK N.A. MXEA Euro UpStk 2,053.30 279891600	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	10/24/2017	10/08/2018	750	1,482,233	1976.310000		31,245		36,052		36,052	4,807						0010
CITIBANK N.A. MXEA Euro UpStk 2,054.14 279890400	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	10/24/2017	09/28/2018	1,126	2,210,833	1963.440000		55,940		64,681		64,681	8,741						0010
CITIBANK N.A. MXEA Euro UpStk 2,059.54 279888600	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	10/24/2017	09/21/2018	624	1,228,824	1969.270000		30,585		35,192		35,192	4,607						0010
CITIBANK N.A. MXEA Euro UpStk 2,064.39 279891000	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	10/24/2017	09/28/2018	571	1,121,124	1963.440000		30,965		35,988		35,988	5,023						0010
CITIBANK N.A. MXEA Euro UpStk 2,067.70 279892200	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	10/24/2017	10/08/2018	847	1,673,935	1976.310000		40,707		47,341		47,341	6,634						0010
CITIBANK N.A. MXEA Euro UpStk 2,070.02 286137200	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	11/29/2017	11/14/2018	1,136	2,254,540	1984.630000		54,814		58,179		58,179	3,365						0010
CITIBANK N.A. MXEA Euro UpStk 2,070.85 279889200	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	10/24/2017	09/21/2018	663	1,305,626	1969.270000		35,769		41,389		41,389	5,620						0010
CITIBANK N.A. MXEA Euro UpStk 2,075.00 286134200	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	11/29/2017	10/29/2018	567	1,133,977	1999.960000		23,459		24,973		24,973	1,514						0010
CITIBANK N.A. MXEA Euro UpStk 2,078.73 279892800	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	10/24/2017	10/08/2018	739	1,460,493	1976.310000		38,938		45,547		45,547	6,609						0010
CITIBANK N.A. MXEA Euro UpStk 2,079.19 286138400	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	11/29/2017	11/21/2018	698	1,393,243	1996.050000		31,959		33,882		33,882	1,923						0010
CITIBANK N.A. MXEA Euro UpStk 2,081.03 286133000	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	11/29/2017	10/22/2018	1,047	2,090,566	1996.720000		48,107		51,576		51,576	3,469						0010
CITIBANK N.A. MXEA Euro UpStk 2,082.78 279893400	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	10/24/2017	10/15/2018	447	896,096	2004.690000		17,147		20,132		20,132	2,985						0010

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CITIBANK N.A. MXEA Euro UpStk 2,084.31 286137800	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	11/29/2017	11/14/2018	1,131	2,244,617	1984.630000		62,124		66,284		66,284	4,160						0010
CITIBANK N.A. MXEA Euro UpStk 2,085.93 286135400	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	11/29/2017	11/07/2018	590	1,184,643	2007.870000		24,739		26,270		26,270	1,531						0010
CITIBANK N.A. MXEA Euro UpStk 2,095.36 279894000	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	10/24/2017	10/15/2018	506	1,014,373	2004.690000		21,910		25,923		25,923	4,013						0010
CITIBANK N.A. MXEA Euro UpStk 2,097.36 286133600	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	11/29/2017	10/22/2018	701	1,399,701	1996.720000		37,234		40,181		40,181	2,947						0010
CITIBANK N.A. MXEA Euro UpStk 2,097.87 286134800	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	11/29/2017	10/29/2018	1,414	2,827,943	1999.960000		72,960		78,434		78,434	5,474						0010
CITIBANK N.A. MXEA Euro UpStk 2,098.20 286136000	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	11/29/2017	11/07/2018	968	1,943,618	2007.870000		45,827		48,934		48,934	3,107						0010
CITIBANK N.A. MXEA Euro UpStk 2,098.88 286139000	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	11/29/2017	11/21/2018	1,347	2,688,679	1996.050000		73,586		78,598		78,598	5,012						0010
CITIBANK N.A. MXEA Euro UpStk 2,107.08 279894600	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	10/24/2017	10/15/2018	494	990,317	2004.690000		23,529		28,049		28,049	4,520						0010
CITIBANK N.A. MXEA Euro UpStk 2,109.83 286136600	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	11/29/2017	11/07/2018	1,094	2,196,610	2007.870000		57,131		61,354		61,354	4,223						0010
CITIBANK N.A. S&P 500 Asian UpStk 2,667.55 280620000	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	10/31/2017	09/28/2018	347	869,986	2504.350000		33,089		45,374		45,374	12,285						0010
CITIBANK N.A. S&P 500 Asian UpStk 2,697.41 280620600	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	10/31/2017	10/08/2018	225	571,470	2544.730000		16,326		24,532		24,532	8,206						0010
CITIBANK N.A. S&P 500 Asian UpStk 2,757.35 280621200	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	10/31/2017	10/22/2018	277	710,217	2564.980000		19,427		32,577		32,577	13,150						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,420.60 256968100	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	03/28/2017	03/28/2018	914	2,154,718	2358.570000		31,459		53,804		53,804	22,345						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,421.02 257852200	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	04/07/2017	04/09/2018	1,091	2,569,825	2355.540000		39,832		67,281		67,281	27,449						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,433.27 257852800	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	04/07/2017	04/09/2018	2,384	5,616,188	2355.540000		101,091		174,149		174,149	73,058						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,434.28 256968700	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	03/28/2017	03/28/2018	1,901	4,483,861	2358.570000		78,468		136,323		136,323	57,855						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,438.00 253412500	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	02/21/2017	02/21/2018	2,001	4,732,412	2365.380000		78,558		141,423		141,423	62,865						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,440.57 257853400	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	04/07/2017	04/09/2018	1,140	2,685,596	2355.540000		52,369		90,969		90,969	38,600						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,443.95 256969300	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	03/28/2017	03/28/2018	4,325	10,201,910	2358.570000		198,937		349,163		349,163	150,226						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,445.05 257854000	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	04/07/2017	04/09/2018	5,489	12,929,050	2355.540000		263,753		460,615		460,615	196,862						0010

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CITIBANK N.A. S&P 500 Euro UpStk 2,450.23 257854600	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	04/07/2017	04/09/2018	5,179	12,200,399	2355.540000		262,309		459,334		459,334	197,025						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,450.53 253413100	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	02/21/2017	02/21/2018	2,319	5,486,151	2365.380000		105,334		191,951		191,951	86,617						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,451.26 256969900	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	03/28/2017	03/28/2018	3,142	7,411,178	2358.570000		154,894		274,984		274,984	120,090						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,455.65 257855200	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	04/07/2017	04/09/2018	4,713	11,100,697	2355.540000		249,766		441,364		441,364	191,598						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,457.87 256970500	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	03/28/2017	03/28/2018	3,365	7,936,348	2358.570000		176,187		315,062		315,062	138,875						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,458.01 257855800	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	04/07/2017	04/09/2018	5,294	12,470,308	2355.540000		285,570		507,260		507,260	221,690						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,459.52 253413700	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	02/21/2017	02/21/2018	5,198	12,296,040	2365.380000		258,217		475,113		475,113	216,896						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,461.17 256971100	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	03/28/2017	03/28/2018	4,846	11,428,920	2358.570000		260,579		468,480		468,480	207,901						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,464.71 256971700	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	03/28/2017	03/28/2018	5,964	14,065,880	2358.570000		330,548		596,035		596,035	265,487						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,465.20 253414300	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	02/21/2017	02/21/2018	2,802	6,628,588	2365.380000		145,829		271,382		271,382	125,553						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,467.66 257856400	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	04/07/2017	04/09/2018	14,868	35,023,034	2355.540000		865,069		1,555,599		1,555,599	690,530						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,468.27 253414900	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	02/21/2017	02/21/2018	3,374	7,981,327	2365.380000		180,378		336,679		336,679	156,301						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,471.31 256972300	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	03/28/2017	03/28/2018	5,584	13,169,361	2358.570000		325,283		591,929		591,929	266,646						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,473.08 257857000	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	04/07/2017	04/09/2018	9,423	22,195,864	2355.540000		570,434		1,032,280		1,032,280	461,846						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,475.79 256972900	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	03/28/2017	03/28/2018	7,884	18,595,959	2358.570000		476,057		868,219		868,219	392,162						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,476.32 253415500	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	02/21/2017	02/21/2018	5,415	12,809,036	2365.380000		308,698		581,968		581,968	273,270						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,483.18 253416100	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	02/21/2017	02/21/2018	5,550	13,127,583	2365.380000		332,128		632,706		632,706	300,578						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,486.04 257857600	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	04/07/2017	04/09/2018	3,925	9,245,087	2355.540000		258,862		475,944		475,944	217,082						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,488.29 256973500	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	03/28/2017	03/28/2018	1,365	3,219,590	2358.570000		89,505		165,881		165,881	76,376						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,489.33 253416700	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	02/21/2017	02/21/2018	3,358	7,943,116	2365.380000		209,698		402,452		402,452	192,754						0010

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CITIBANK N.A. S&P 500 Euro UpStk 2,496.87 257858200	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	04/07/2017	04/09/2018	1,783	4,199,765	2355.540000		125,153		233,526		233,526	108,373						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,500.56 256974100	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	03/28/2017	03/28/2018	1,612	3,800,852	2358.570000		113,265		213,720		213,720	100,455						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,507.06 270801300	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	08/28/2017	08/28/2018	597	1,459,973	2444.240000		21,462		30,867		30,867	9,405						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,509.67 253417300	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	02/21/2017	02/21/2018	2,815	6,658,757	2365.380000		198,431		391,443		391,443	193,012						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,513.42 266273400	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	06/28/2017	06/28/2018	1,255	3,064,178	2440.690000		50,559		77,629		77,629	27,070						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,522.94 270801900	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	08/28/2017	08/28/2018	1,982	4,844,166	2444.240000		87,195		127,530		127,530	40,335						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,528.07 266274000	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	06/28/2017	06/28/2018	2,436	5,946,303	2440.690000		116,548		179,962		179,962	63,414						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,530.28 270802500	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	08/28/2017	08/28/2018	959	2,344,791	2444.240000		45,723		67,292		67,292	21,569						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,539.29 266274600	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	06/28/2017	06/28/2018	2,390	5,832,936	2440.690000		127,158		198,285		198,285	71,127						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,539.32 270803100	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	08/28/2017	08/28/2018	2,397	5,858,680	2444.240000		124,790		185,117		185,117	60,327						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,541.52 268293400	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	07/21/2017	07/23/2018	1,505	3,721,514	2472.540000		58,428		85,042		85,042	26,614						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,542.01 270803700	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	08/28/2017	08/28/2018	4,878	11,922,530	2444.240000		259,911		386,939		386,939	127,028						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,545.64 266275200	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	06/28/2017	06/28/2018	4,892	11,938,684	2440.690000		274,590		430,798		430,798	156,208						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,548.12 270804300	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	08/28/2017	08/28/2018	594	1,452,013	2444.240000		33,396		49,939		49,939	16,543						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,550.52 266275800	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	06/28/2017	06/28/2018	9,339	22,794,156	2440.690000		542,501		858,899		858,899	316,398						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,554.23 270804900	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	08/28/2017	08/28/2018	7,636	18,664,708	2444.240000		449,819		677,895		677,895	228,076						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,555.89 266276400	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	06/28/2017	06/28/2018	1,114	2,719,578	2440.690000		67,446		107,226		107,226	39,780						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,556.92 270805500	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	08/28/2017	08/28/2018	1,475	3,606,380	2444.240000		88,717		134,027		134,027	45,310						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,559.57 268294000	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	07/21/2017	07/23/2018	2,618	6,473,217	2472.540000		124,286		185,058		185,058	60,772						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,561.50 266277000	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	06/28/2017	06/28/2018	4,180	10,202,455	2440.690000		263,223		420,756		420,756	157,533						0010

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CITIBANK N.A. S&P 500 Euro UpStk 2,562.97 266277600	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	06/28/2017	06/28/2018	5,958	14,541,704	2440.690000		379,538		606,590		606,590	227,052						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,566.45 270806100	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	08/28/2017	08/28/2018	5,827	14,241,574	2444.240000		374,553		571,583		571,583	197,030						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,570.70 268294600	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	07/21/2017	07/23/2018	5,260	13,006,376	2472.540000		278,336		417,087		417,087	138,751						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,571.10 270806700	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	08/28/2017	08/28/2018	1,616	3,948,953	2444.240000		107,412		164,169		164,169	56,757						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,572.98 266278200	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	06/28/2017	06/28/2018	1,975	4,819,571	2440.690000		133,984		216,462		216,462	82,478						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,576.23 270807300	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	08/28/2017	08/28/2018	6,280	15,350,363	2444.240000		429,810		662,373		662,373	232,563						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,577.62 268295200	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	07/21/2017	07/23/2018	2,183	5,397,487	2472.540000		121,983		184,636		184,636	62,653						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,584.05 268295800	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	07/21/2017	07/23/2018	3,053	7,548,230	2472.540000		178,893		273,090		273,090	94,197						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,584.78 270807900	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	08/28/2017	08/28/2018	9,789	23,927,215	2444.240000		705,853		1,094,856		1,094,856	389,003						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,589.99 268296400	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	07/21/2017	07/23/2018	2,199	5,436,498	2472.540000		134,825		206,509		206,509	71,684						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,594.93 268297000	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	07/21/2017	07/23/2018	5,439	13,447,549	2472.540000		344,257		530,867		530,867	186,610						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,598.23 270808500	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	08/28/2017	08/28/2018	361	881,221	2444.240000		27,935		43,887		43,887	15,952						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,601.85 268297600	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	07/21/2017	07/23/2018	4,189	10,358,440	2472.540000		277,606		430,372		430,372	152,766						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,610.64 277884000	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	10/09/2017	10/08/2018	497	1,265,863	2544.730000		18,988		24,043		24,043	5,055						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,613.97 268298200	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	07/21/2017	07/23/2018	586	1,449,664	2472.540000		41,750		65,485		65,485	23,735						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,614.88 280621800	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	10/31/2017	09/21/2018	338	844,753	2500.600000		25,005		29,135		29,135	4,130						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,621.07 277884600	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	10/09/2017	10/08/2018	517	1,314,860	2544.730000		22,616		28,808		28,808	6,192						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,621.76 280622400	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	10/31/2017	09/28/2018	1,002	2,514,377	2510.060000		71,312		83,481		83,481	12,169						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,627.18 277885200	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	10/09/2017	10/08/2018	895	2,278,561	2544.730000		41,926		53,771		53,771	11,845						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,635.07 277885800	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	10/09/2017	10/08/2018	3,111	7,917,345	2544.730000		157,555		203,934		203,934	46,379						0010

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CITIBANK N.A. S&P 500 Euro UpStk 2,643.21 277886400	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	10/09/2017	10/08/2018	2,094	5,328,141	2544.730000		114,022		148,970		148,970	34,948						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,646.77 277887000	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	10/09/2017	10/08/2018	4,660	11,858,003	2544.730000		262,062		342,851		342,851	80,789						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,647.61 280623000	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	10/31/2017	09/28/2018	635	1,593,210	2510.060000		54,028		64,297		64,297	10,269						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,654.66 277887600	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	10/09/2017	10/08/2018	2,062	5,247,772	2544.730000		123,323		162,723		162,723	39,400						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,654.66 280623600	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	10/31/2017	10/08/2018	777	1,978,070	2544.730000		50,798		61,336		61,336	10,538						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,659.50 277888200	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	10/09/2017	10/08/2018	7,868	20,020,798	2544.730000		488,507		646,262		646,262	157,755						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,665.60 277888800	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	10/09/2017	10/08/2018	4,495	11,439,027	2544.730000		291,695		387,407		387,407	95,712						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,671.97 277889400	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	10/09/2017	10/08/2018	9,238	23,508,729	2544.730000		625,332		834,721		834,721	209,389						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,674.50 280626000	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	10/31/2017	10/22/2018	499	1,278,771	2564.980000		31,010		38,093		38,093	7,083						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,677.56 277890000	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	10/09/2017	10/08/2018	4,682	11,913,346	2544.730000		327,617		439,652		439,652	112,035						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,682.65 277890600	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	10/09/2017	10/08/2018	2,440	6,210,374	2544.730000		176,375		236,948		236,948	60,573						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,682.65 280624200	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	10/31/2017	10/08/2018	618	1,572,363	2544.730000		48,819		59,991		59,991	11,172						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,682.96 280624800	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	10/31/2017	10/15/2018	544	1,392,328	2557.640000		38,548		47,550		47,550	9,002						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,691.05 277891200	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	10/09/2017	10/08/2018	1,946	4,952,167	2544.730000		147,079		199,016		199,016	51,937						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,698.82 280625400	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	10/31/2017	10/15/2018	970	2,481,397	2557.640000		75,685		94,145		94,145	18,460						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,704.51 280626600	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	10/31/2017	10/22/2018	626	1,604,703	2564.980000		47,522		59,299		59,299	11,777						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,705.05 277891800	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	10/09/2017	10/08/2018	446	1,134,505	2544.730000		36,077		49,348		49,348	13,271						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,757.95 299403100	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	12/28/2017	12/28/2018	359	963,483	2687.540000		15,127		14,469		14,469	(658)						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,783.49 299403700	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	12/28/2017	12/28/2018	1,541	4,140,370	2687.540000		85,706		82,806		82,806	(2,900)						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,795.04 299404300	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E570DZWZ7FF32TWEFA76	12/28/2017	12/28/2018	1,987	5,339,255	2687.540000		121,735		118,251		118,251	(3,484)						0010

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CITIBANK N.A. S&P 500 Euro UpStk 2,801.76 299404900	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	12/28/2017	12/28/2018	783	2,103,968	2687.540000		50,706		49,161		49,161	(1,545)						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,808.48 299405500	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	12/28/2017	12/28/2018	3,602	9,680,868	2687.540000		244,926		237,639		237,639	(7,287)						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,812.78 299406100	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	12/28/2017	12/28/2018	2,148	5,772,272	2687.540000		150,656		145,758		145,758	(4,898)						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,821.92 299406700	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	12/28/2017	12/28/2018	5,574	14,980,214	2687.540000		413,454		400,228		400,228	(13,226)						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,828.37 299407300	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	12/28/2017	12/28/2018	5,446	14,636,961	2687.540000		420,081		405,822		405,822	(14,259)						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,832.67 299407900	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	12/28/2017	12/28/2018	2,527	6,790,769	2687.540000		199,648		192,766		192,766	(6,882)						0010
CITIBANK N.A. S&P 500 Euro UpStk 2,849.06 299408500	Equity Indexed Annuity	Exh 5	Equity/Index.	CITIBANK E57ODZWZ7FF32TWEFA76	12/28/2017	12/28/2018	5,271	14,166,695	2687.540000		453,334		436,565		436,565	(16,769)						0010
CREDIT SUISSE INTERNATIONAL MXEA Asian UpStk 2,021.02 270353400	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2017	08/21/2018	678	1,300,296	1917.840000		29,595		52,741		52,741	23,146						0010
CREDIT SUISSE INTERNATIONAL MXEA Asian UpStk 2,029.43 270352800	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2017	08/14/2018	754	1,450,967	1924.360000		31,072		57,745		57,745	26,673						0010
CREDIT SUISSE INTERNATIONAL MXEA Asian UpStk 2,039.71 270351600	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2017	07/30/2018	972	1,877,642	1931.730000		36,800		72,940		72,940	36,140						0010
CREDIT SUISSE INTERNATIONAL MXEA Asian UpStk 2,058.84 270352200	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2017	08/07/2018	653	1,275,786	1953.730000		19,988		42,073		42,073	22,085						0010
CREDIT SUISSE INTERNATIONAL MXEA Euro UpStk 1,878.21 270354000	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2017	04/16/2018	503	899,153	1787.580000		34,305		41,224		41,224	6,919						0010
CREDIT SUISSE INTERNATIONAL MXEA Euro UpStk 1,999.57 270358800	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2017	08/14/2018	426	819,777	1924.360000		16,593		22,534		22,534	5,941						0010
CREDIT SUISSE INTERNATIONAL MXEA Euro UpStk 2,010.62 270355200	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2017	07/30/2018	751	1,450,729	1931.730000		29,574		41,107		41,107	11,533						0010
CREDIT SUISSE INTERNATIONAL MXEA Euro UpStk 2,018.08 270359400	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2017	08/14/2018	553	1,064,171	1924.360000		25,560		35,812		35,812	10,252						0010
CREDIT SUISSE INTERNATIONAL MXEA Euro UpStk 2,018.64 270354600	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2017	07/23/2018	259	499,261	1927.650000		11,497		16,316		16,316	4,819						0010
CREDIT SUISSE INTERNATIONAL MXEA Euro UpStk 2,028.66 270357000	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2017	08/07/2018	592	1,156,608	1953.730000		20,750		29,438		29,438	8,688						0010

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CREDIT SUISSE INTERNATIONAL MXEA Euro UpStk 2,030.56 270355800	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2017	07/30/2018	816	1,576,292	1931.730000		38,132		54,775		54,775	16,643						0010
CREDIT SUISSE INTERNATIONAL MXEA Euro UpStk 2,040.36 270360000	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2017	08/14/2018	691	1,329,733	1924.360000		37,425		54,080		54,080	16,655						0010
CREDIT SUISSE INTERNATIONAL MXEA Euro UpStk 2,047.91 270356400	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2017	07/30/2018	437	844,166	1931.730000		22,956		33,786		33,786	10,830						0010
CREDIT SUISSE INTERNATIONAL MXEA Euro UpStk 2,048.84 270357600	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2017	08/07/2018	811	1,584,475	1953.730000		33,981		49,960		49,960	15,979						0010
CREDIT SUISSE INTERNATIONAL MXEA Euro UpStk 2,071.14 270358200	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2017	08/07/2018	756	1,477,020	1953.730000		36,779		55,650		55,650	18,871						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,356.25 249731000	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/09/2017	01/08/2018	1,579	3,581,615	2268.900000		64,111		137,834		137,834	73,723						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,376.32 251836300	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/07/2017	02/07/2018	1,933	4,431,597	2293.080000		75,337		160,616		160,616	85,279						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,381.21 249731600	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/09/2017	01/08/2018	1,351	3,065,262	2268.900000		64,677		151,670		151,670	86,993						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,389.83 249732200	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/09/2017	01/08/2018	1,008	2,286,609	2268.900000		50,305		121,826		121,826	71,521						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,396.27 251836900	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/07/2017	02/07/2018	3,496	8,017,610	2293.080000		157,145		360,227		360,227	203,082						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,405.94 249732800	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/09/2017	01/08/2018	2,095	4,752,798	2268.900000		112,166		286,953		286,953	174,787						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,406.99 269278100	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/04/2017	01/29/2018	404	922,008	2280.900000		46,730		50,905		50,905	4,175						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,407.73 251837500	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/07/2017	02/07/2018	887	2,034,823	2293.080000		42,528		101,576		101,576	59,048						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,420.33 252562500	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/14/2017	02/14/2018	1,349	3,153,925	2337.580000		51,724		111,407		111,407	59,683						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,421.26 251838100	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/07/2017	02/07/2018	2,631	6,033,574	2293.080000		134,549		336,725		336,725	202,176						0010

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CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,424.09 249733400	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/09/2017	01/08/2018	1,398	3,170,905	2268.900000		79,273		216,801		216,801	137,528						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,424.41 258322300	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/17/2017	04/16/2018	696	1,635,334	2349.010000		26,656		51,954		51,954	25,298						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,437.35 256964500	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/28/2017	03/28/2018	1,065	2,512,705	2358.570000		40,706		83,234		83,234	42,528						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,442.74 258322900	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/17/2017	04/16/2018	1,629	3,825,904	2349.010000		73,075		150,959		150,959	77,884						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,443.24 252563100	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/14/2017	02/14/2018	2,961	6,921,447	2337.580000		134,276		312,044		312,044	177,768						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,449.24 251838700	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/07/2017	02/07/2018	4,599	10,546,236	2293.080000		257,328		716,946		716,946	459,618						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,449.68 254168200	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/28/2017	02/28/2018	2,552	6,032,768	2363.640000		106,177		218,497		218,497	112,320						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,453.15 256965100	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/28/2017	03/28/2018	2,246	5,298,114	2358.570000		97,485		210,466		210,466	112,981						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,453.54 258323500	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/17/2017	04/16/2018	2,519	5,917,617	2349.010000		121,903		260,221		260,221	138,318						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,454.46 252563700	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/14/2017	02/14/2018	755	1,765,667	2337.580000		36,373		88,033		88,033	51,660						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,456.02 254726400	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/07/2017	03/07/2018	2,153	5,099,492	2368.390000		89,751		187,750		187,750	97,999						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,465.35 269281100	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/04/2017	04/23/2018	557	1,308,103	2348.690000		50,620		64,076		64,076	13,456						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,465.65 256965700	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/28/2017	03/28/2018	2,278	5,372,486	2358.570000		107,450		241,444		241,444	133,994						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,466.46 258324100	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/17/2017	04/16/2018	2,953	6,936,860	2349.010000		153,305		342,385		342,385	189,080						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,469.77 254168800	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/28/2017	02/28/2018	4,522	10,688,778	2363.640000		218,051		476,949		476,949	258,898						0010

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CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,472.22 252564300	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/14/2017	02/14/2018	2,914	6,812,628	2337.580000		151,240		390,945		390,945	239,705						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,473.43 256966300	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/28/2017	03/28/2018	2,826	6,665,187	2358.570000		139,969		321,104		321,104	181,135						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,473.98 263032700	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/22/2017	05/21/2018	1,327	3,176,208	2394.020000		51,772		103,465		103,465	51,693						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,474.73 254727000	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/07/2017	03/07/2018	3,615	8,562,540	2368.390000		172,107		382,075		382,075	209,968						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,475.62 258324700	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/17/2017	04/16/2018	1,000	2,349,568	2349.010000		54,275		124,889		124,889	70,614						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,475.74 269280500	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/04/2017	03/28/2018	427	1,006,095	2358.570000		37,625		49,434		49,434	11,809						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,479.08 269279300	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/04/2017	02/28/2018	272	643,383	2363.640000		22,501		31,201		31,201	8,700						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,479.76 260704700	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/08/2017	05/07/2018	1,722	4,132,203	2399.380000		64,462		135,611		135,611	71,149						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,481.59 254169400	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/28/2017	02/28/2018	1,279	3,023,617	2363.640000		66,217		149,774		149,774	83,557						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,484.04 269278700	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/04/2017	02/21/2018	436	1,031,637	2365.380000		34,427		51,338		51,338	16,911						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,484.24 262246100	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/15/2017	05/14/2018	1,427	3,428,417	2402.320000		55,198		114,059		114,059	58,861						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,485.56 269279900	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/04/2017	03/07/2018	120	284,373	2368.390000		9,644		13,963		13,963	4,319						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,487.05 254727600	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/07/2017	03/07/2018	1,271	3,009,189	2368.390000		64,998		149,592		149,592	84,594						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,487.82 256966900	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/28/2017	03/28/2018	2,388	5,632,248	2358.570000		126,726		304,831		304,831	178,105						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,490.42 258325300	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/17/2017	04/16/2018	2,210	5,191,309	2349.010000		127,187		307,514		307,514	180,327						0010

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CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,490.74 263033300	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/22/2017	05/21/2018	2,015	4,823,785	2394.020000		90,205		189,516		189,516	99,311						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,491.51 254170000	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/28/2017	02/28/2018	1,532	3,621,817	2363.640000		83,302		194,174		194,174	110,872						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,493.02 263625200	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/30/2017	05/29/2018	1,079	2,603,970	2412.910000		41,924		83,923		83,923	41,999						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,494.64 260705300	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/08/2017	05/07/2018	2,265	5,433,645	2399.380000		95,632		210,695		210,695	115,063						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,496.28 254728200	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/07/2017	03/07/2018	1,330	3,150,215	2368.390000		71,510		168,442		168,442	96,932						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,500.33 262246700	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/15/2017	05/14/2018	1,860	4,469,175	2402.320000		81,339		177,255		177,255	95,916						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,504.95 260705900	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/08/2017	05/07/2018	2,127	5,104,300	2399.380000		95,450		218,758		218,758	123,308						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,505.58 263033900	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/22/2017	05/21/2018	2,084	4,988,685	2394.020000		102,268		225,285		225,285	123,017						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,506.12 252564900	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/14/2017	02/14/2018	349	815,059	2337.580000		19,887		57,717		57,717	37,830						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,508.51 270295500	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/21/2017	08/21/2018	430	1,044,462	2428.370000		18,174		32,138		32,138	13,964						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,509.54 269281700	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/04/2017	05/22/2018	148	354,961	2394.020000		11,316		16,579		16,579	5,263						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,511.36 263625800	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/30/2017	05/29/2018	1,849	4,461,026	2412.910000		82,975		175,746		175,746	92,771						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,513.44 258325900	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/17/2017	04/16/2018	720	1,692,135	2349.010000		44,503		115,898		115,898	71,395						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,513.76 256967500	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/28/2017	03/28/2018	787	1,856,996	2358.570000		45,682		119,947		119,947	74,265						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,514.51 262247300	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/15/2017	05/14/2018	1,874	4,501,759	2402.320000		89,135		203,533		203,533	114,398						0010

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CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,515.27 260706500	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/08/2017	05/07/2018	2,164	5,191,609	2399.380000		102,794		243,435		243,435	140,641						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,520.18 263034500	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/22/2017	05/21/2018	1,138	2,724,556	2394.020000		59,940		138,524		138,524	78,584						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,524.05 270296100	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/21/2017	08/21/2018	887	2,153,355	2428.370000		42,636		78,685		78,685	36,049						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,525.08 254170600	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/28/2017	02/28/2018	961	2,270,925	2363.640000		58,817		148,560		148,560	89,743						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,528.68 262247900	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/15/2017	05/14/2018	2,323	5,580,638	2402.320000		118,310		282,622		282,622	164,312						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,528.73 263626400	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/30/2017	05/29/2018	1,725	4,163,435	2412.910000		85,767		191,641		191,641	105,874						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,529.19 260707100	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/08/2017	05/07/2018	2,142	5,138,342	2399.380000		108,419		268,207		268,207	159,788						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,531.10 254728800	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/07/2017	03/07/2018	655	1,550,677	2368.390000		39,852		101,933		101,933	62,081						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,534.00 270296700	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/21/2017	08/21/2018	1,076	2,612,851	2428.370000		55,392		105,003		105,003	49,611						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,542.00 263627000	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/30/2017	05/29/2018	1,845	4,450,811	2412.910000		97,473		226,646		226,646	129,173						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,545.56 263035100	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/22/2017	05/21/2018	1,230	2,943,882	2394.020000		70,948		177,639		177,639	106,691						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,546.45 271754200	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/07/2017	09/07/2018	493	1,214,240	2465.100000		21,006		36,096		36,096	15,090						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,549.55 270297300	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/21/2017	08/21/2018	1,036	2,514,670	2428.370000		58,340		115,163		115,163	56,823						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,550.17 269282300	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/04/2017	06/07/2018	168	408,792	2433.140000		10,157		18,417		18,417	8,260						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,551.02 262248500	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/15/2017	05/14/2018	2,138	5,135,824	2402.320000		118,124		301,818		301,818	183,694						0010

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CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,551.74 260707700	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/08/2017	05/07/2018	1,672	4,011,498	2399.380000		91,061		241,841		241,841	150,780						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,553.11 269284700	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/04/2017	07/09/2018	307	745,355	2425.180000		21,624		36,601		36,601	14,977						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,555.73 269282900	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/04/2017	06/14/2018	403	982,555	2437.920000		24,336		44,187		44,187	19,851						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,555.86 270297900	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/21/2017	08/21/2018	491	1,191,436	2428.370000		28,475		57,233		57,233	28,758						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,559.62 269283500	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/04/2017	06/21/2018	399	970,785	2435.610000		25,614		45,799		45,799	20,185						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,559.74 270298500	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/21/2017	08/21/2018	2,512	6,099,708	2428.370000		148,223		301,305		301,305	153,082						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,560.63 262249100	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/15/2017	05/14/2018	876	2,103,573	2402.320000		49,644		130,569		130,569	80,925						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,561.30 268291000	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/21/2017	07/23/2018	1,291	3,192,184	2472.540000		53,948		103,395		103,395	49,447						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,561.60 263035700	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/22/2017	05/21/2018	444	1,063,181	2394.020000		26,792		70,106		70,106	43,314						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,562.75 263627600	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/30/2017	05/29/2018	901	2,174,069	2412.910000		51,091		126,487		126,487	75,396						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,563.12 269284100	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/04/2017	06/28/2018	188	458,532	2440.690000		11,728		21,218		21,218	9,490						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,563.46 271754800	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/07/2017	09/07/2018	1,770	4,362,374	2465.100000		86,375		155,284		155,284	68,909						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,569.46 270299100	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/21/2017	08/21/2018	1,589	3,859,151	2428.370000		97,251		203,613		203,613	106,362						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,570.61 271755400	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/07/2017	09/07/2018	788	1,941,451	2465.100000		40,382		73,794		73,794	33,412						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,581.11 270299700	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/21/2017	08/21/2018	1,349	3,276,831	2428.370000		85,853		185,816		185,816	99,963						0010

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CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,582.07 268291600	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/21/2017	07/23/2018	1,428	3,530,624	2472.540000		68,141		138,538		138,538	70,397						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,584.12 276142600	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/21/2017	09/21/2018	580	1,450,798	2500.600000		24,518		41,745		41,745	17,227						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,587.24 269285300	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/04/2017	07/16/2018	603	1,483,997	2459.270000		34,207		68,784		68,784	34,577						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,587.62 271756000	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/07/2017	09/07/2018	2,709	6,678,253	2465.100000		152,264		291,264		291,264	139,000						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,599.12 269285900	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/04/2017	07/23/2018	396	978,211	2472.540000		20,486		43,664		43,664	23,178						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,600.87 276143200	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/21/2017	09/21/2018	1,242	3,105,020	2500.600000		59,306		105,819		105,819	46,513						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,600.93 271756600	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/07/2017	09/07/2018	2,566	6,325,944	2465.100000		152,455		302,664		302,664	150,209						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,604.08 268292200	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/21/2017	07/23/2018	3,002	7,423,483	2472.540000		157,378		342,553		342,553	185,175						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,610.38 276143800	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/21/2017	09/21/2018	767	1,917,660	2500.600000		38,737		70,970		70,970	32,233						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,613.25 271757200	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/07/2017	09/07/2018	685	1,688,820	2465.100000		42,558		87,330		87,330	44,772						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,625.13 276144400	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/21/2017	09/21/2018	2,455	6,139,798	2500.600000		132,620		254,867		254,867	122,247						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,626.33 268292800	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/21/2017	07/23/2018	2,007	4,961,183	2472.540000		112,619		259,647		259,647	147,028						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,631.49 271757800	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/07/2017	09/07/2018	1,760	4,339,252	2465.100000		114,556		248,109		248,109	133,553						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,637.88 276145000	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/21/2017	09/21/2018	2,426	6,065,780	2500.600000		137,086		274,385		274,385	137,299						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,641.11 271758400	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/07/2017	09/07/2018	901	2,221,678	2465.100000		59,985		133,087		133,087	73,102						0010

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CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,645.90 280467900	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/30/2017	10/29/2018	303	779,593	2572.830000		11,616		16,807		16,807	5,191						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,666.64 276145600	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/21/2017	09/21/2018	2,239	5,599,594	2500.600000		136,630		295,420		295,420	158,790						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,667.77 280468500	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/30/2017	10/29/2018	711	1,828,999	2572.830000		32,556		49,900		49,900	17,344						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,671.21 281599200	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/07/2017	11/07/2018	509	1,318,325	2590.640000		20,698		29,522		29,522	8,824						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,676.26 280469100	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/30/2017	10/29/2018	1,228	3,158,509	2572.830000		59,380		92,484		92,484	33,104						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,684.14 276146200	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/21/2017	09/21/2018	951	2,377,170	2500.600000		59,667		134,211		134,211	74,544						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,686.75 281599800	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/07/2017	11/07/2018	598	1,548,426	2590.640000		27,562		39,929		39,929	12,367						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,686.81 280469700	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/30/2017	10/29/2018	781	2,008,197	2572.830000		39,963		63,389		63,389	23,426						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,694.52 281600400	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/07/2017	11/07/2018	1,208	3,130,400	2590.640000		58,538		85,732		85,732	27,194						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,701.21 280470300	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/30/2017	10/29/2018	2,473	6,363,175	2572.830000		134,800		219,385		219,385	84,486						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,703.85 281601000	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/07/2017	11/07/2018	1,116	2,890,662	2590.640000		56,946		84,463		84,463	27,517						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,713.56 280470900	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/30/2017	10/29/2018	1,706	4,389,711	2572.830000		97,013		161,440		161,440	64,427						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,719.65 281601600	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/07/2017	11/07/2018	2,675	6,930,998	2590.640000		146,937		222,432		222,432	75,495						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,732.61 281602200	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/07/2017	11/07/2018	2,049	5,307,651	2590.640000		118,361		181,678		181,678	63,317						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,733.89 280471500	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/30/2017	10/29/2018	2,089	5,373,819	2572.830000		125,210		215,763		215,763	90,553						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 Premium (Received) Paid	12 Current Year Initial Cost of 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)
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,737.27 281602800	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/07/2017	11/07/2018	2,070	5,363,635	2590.640000		121,218		187,553		187,553	66,335						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,744.57 289283800	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/14/2017	12/14/2018	739	1,961,147	2652.010000		35,105		37,366		37,366	2,261						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,751.00 281603400	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/07/2017	11/07/2018	763	1,977,099	2590.640000		46,462		73,113		73,113	26,651						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,759.36 280472100	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/30/2017	10/29/2018	582	1,496,384	2572.830000		36,362		65,416		65,416	29,054						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,763.92 289284400	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/14/2017	12/14/2018	1,075	2,850,545	2652.010000		57,866		62,750		62,750	4,884						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,777.94 281604000	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/07/2017	11/07/2018	1,046	2,710,483	2590.640000		67,220		109,005		109,005	41,785						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,784.61 289285000	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/14/2017	12/14/2018	749	1,985,593	2652.010000		44,477		49,116		49,116	4,639						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,792.83 289285600	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/14/2017	12/14/2018	1,955	5,183,857	2652.010000		119,747		133,169		133,169	13,422						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,810.60 289286200	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/14/2017	12/14/2018	1,561	4,140,773	2652.010000		101,035		113,561		113,561	12,526						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,818.82 289286800	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/14/2017	12/14/2018	1,614	4,279,668	2652.010000		106,564		119,738		119,738	13,174						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,845.34 289287400	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/14/2017	12/14/2018	480	1,273,932	2652.010000		33,377		37,521		37,521	4,144						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,536.45 269288900	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/04/2017	07/09/2018	412	999,999	2425.180000		27,502		38,616		38,616	11,114						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,539.59 269286500	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/04/2017	06/07/2018	411	999,996	2433.140000		26,012		37,512		37,512	11,500						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,543.17 269287700	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/04/2017	06/21/2018	411	999,988	2435.610000		26,030		37,367		37,367	11,337						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,545.52 269287100	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/04/2017	06/14/2018	339	826,991	2437.920000		21,381		30,998		30,998	9,617						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 Premium (Received) Paid	12 Current Year Initial Cost of 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)
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,551.09 269288300	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/04/2017	06/28/2018	410	1,000,000	2440.690000		26,194		37,867		37,867	11,673						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,569.47 269289500	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/04/2017	07/16/2018	2,846	6,999,992	2459.270000		173,173		255,896		255,896	82,723						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,582.83 269290100	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/04/2017	07/23/2018	1,820	4,499,998	2472.540000		107,070		161,129		161,129	54,059						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,661.36 281604600	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/07/2017	11/07/2018	740	1,916,348	2590.640000		30,470		36,132		36,132	5,662						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,676.39 281605200	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/07/2017	11/07/2018	2,228	5,772,153	2590.640000		109,094		130,523		130,523	21,429						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,684.16 281605800	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/07/2017	11/07/2018	2,567	6,649,577	2590.640000		135,651		162,780		162,780	27,129						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,694.52 281606400	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/07/2017	11/07/2018	4,659	12,069,300	2590.640000		269,145		324,993		324,993	55,848						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,700.74 281607000	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/07/2017	11/07/2018	4,700	12,174,739	2590.640000		286,107		345,434		345,434	59,327						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,707.22 281607600	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/07/2017	11/07/2018	7,460	19,326,304	2590.640000		475,427		577,077		577,077	101,650						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,713.70 281608200	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/07/2017	11/07/2018	1,491	3,862,230	2590.640000		99,260		120,989		120,989	21,729						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,719.65 281608800	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/07/2017	11/07/2018	8,528	22,094,247	2590.640000		592,126		721,475		721,475	129,349						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,725.87 281609400	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/07/2017	11/07/2018	2,862	7,413,971	2590.640000		206,108		252,254		252,254	46,146						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,750.22 281610000	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/07/2017	11/07/2018	530	1,373,998	2590.640000		43,556		53,925		53,925	10,369						0010
CREDIT SUISSE INTERNATIONAL S&P AV5E Euro 181586200	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/22/2015	03/09/2020	4,303	707,246	170.030000	19,666			43,450		43,450	34,783						0010
CREDIT SUISSE INTERNATIONAL S&P AV5E Euro 181586800	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/22/2015	03/23/2020	2,289	376,261	170.880000	10,096			21,845		21,845	17,573						0010
CREDIT SUISSE INTERNATIONAL S&P AV5E Euro 181587400	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/22/2015	04/07/2020	2,015	331,224	169.970000	9,452			20,447		20,447	16,285						0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CREDIT SUISSE INTERNATIONAL S&P AV5E Euro 181588000	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/22/2015	04/21/2020	4,249	698,252	170.550000	18,864			41,500		41,500	33,142						0010
CREDIT SUISSE INTERNATIONAL S&P AV5E Euro UpStk 167849400	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/25/2014	09/09/2019	784	128,122	170.230000	3,448			7,751		7,751	6,404						0010
CREDIT SUISSE INTERNATIONAL S&P AV5E Euro UpStk 167850000	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/25/2014	09/23/2019	797	130,249	169.870000	3,609			8,088		8,088	6,646						0010
CREDIT SUISSE INTERNATIONAL S&P AV5E Euro UpStk 167850600	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/25/2014	10/07/2019	4,497	735,209	167.340000	23,653			54,122		54,122	43,362						0010
CREDIT SUISSE INTERNATIONAL S&P AV5E Euro UpStk 167851200	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/25/2014	10/21/2019	2,554	417,600	166.990000	13,741			31,413		31,413	25,023						0010
CREDIT SUISSE INTERNATIONAL S&P AV5E Euro UpStk 167851800	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/25/2014	11/07/2019	9,342	1,527,453	169.080000	44,469			100,164		100,164	81,141						0010
CREDIT SUISSE INTERNATIONAL S&P AV5E Euro UpStk 167852400	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/25/2014	11/21/2019	2,701	441,568	169.950000	12,261			27,292		27,292	22,225						0010
CREDIT SUISSE INTERNATIONAL S&P GSCI Asian UpStk 209.51 269054500	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/02/2017	06/14/2018	10,152	2,246,498	201.470000		61,150		80,892		80,892	19,742						0010
CREDIT SUISSE INTERNATIONAL S&P GSCI Asian UpStk 217.1 269055100	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/02/2017	07/23/2018	8,253	1,720,724	208.580000		42,701		68,644		68,644	25,943						0010
CREDIT SUISSE INTERNATIONAL S&P GSCI Asian UpStk 227.51 269053900	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/02/2017	05/22/2018	6,575	1,749,987	217.980000		25,235		58,591		58,591	33,356						0010
CREDIT SUISSE INTERNATIONAL S&P GSCI Asian UpStk 231.99 269052700	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/02/2017	03/28/2018	2,118	687,731	218.220000		9,762		27,099		27,099	17,337						0010
CREDIT SUISSE INTERNATIONAL S&P GSCI Asian UpStk 236.96 269053300	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/02/2017	04/17/2018	5,482	1,650,029	225.500000		14,172		39,434		39,434	25,262						0010
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 204.31 269061700	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/02/2017	06/21/2018	1,931	381,611	197.600000		9,282		12,251		12,251	2,969						0010
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 210.35 269061100	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/02/2017	06/14/2018	1,511	306,393	202.840000		7,407		10,542		10,542	3,135						0010
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 210.77 269062300	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/02/2017	06/28/2018	2,396	486,683	203.150000		11,773		16,802		16,802	5,029						0010
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 212.51 269062900	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/02/2017	07/09/2018	2,609	534,281	204.770000		12,588		18,318		18,318	5,730						0010
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 212.86 269060500	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/02/2017	06/07/2018	2,225	459,479	206.520000		8,845		12,979		12,979	4,134						0010

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of 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)
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 215.54 269064100	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/02/2017	07/23/2018	1,100	229,242	208.490000		4,553		6,835		6,835	2,282						0010
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 216.13 269058100	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/02/2017	05/07/2018	2,914	610,400	209.490000		11,460		17,878		17,878	6,418						0010
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 217.39 269063500	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/02/2017	07/16/2018	2,113	443,335	209.780000		9,125		14,091		14,091	4,966						0010
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 222.45 269058700	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/02/2017	05/14/2018	2,984	643,362	215.580000		10,454		18,071		18,071	7,617						0010
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 222.85 269059900	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/02/2017	05/29/2018	2,036	439,271	215.710000		7,337		12,625		12,625	5,288						0010
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 223.61 269056900	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/02/2017	04/23/2018	2,877	622,970	216.530000		10,065		18,127		18,127	8,062						0010
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 223.93 269057500	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/02/2017	04/30/2018	2,997	648,535	216.380000		11,097		19,992		19,992	8,895						0010
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 224.75 269064700	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/02/2017	07/30/2018	3,426	743,959	217.170000		12,549		21,136		21,136	8,587						0010
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 228.8 269059300	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/02/2017	05/21/2018	2,219	492,263	221.800000		6,668		12,750		12,750	6,082						0010
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 232.28 269055700	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/02/2017	04/09/2018	2,346	527,450	224.820000		6,578		14,365		14,365	7,787						0010
CREDIT SUISSE INTERNATIONAL S&P GSCI Euro UpStk 233 269056300	Equity Indexed Annuity	Exh 5	Equity/Index.	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/02/2017	04/16/2018	2,294	517,735	225.740000		6,136		13,383		13,383	7,247						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Asian UpStk 2,582.49 255969900	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/15/2017	03/07/2018	553	1,309,720	2368.390000		42,432		89,008		89,008	46,576						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Asian UpStk 228.02 257620400	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/05/2017	03/21/2018	11,024	2,382,905	219.620000		51,285		62,701		62,701	11,416						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Asian UpStk 240.51 257619200	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/05/2017	01/17/2018	2,901	810,425	231.570000		7,843					(7,843)						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Asian UpStk 241.37 257619800	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/05/2017	02/21/2018	9,094	2,298,159	231.790000		26,624		8		8	(26,616)						0010

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GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,457.92 260708300	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/08/2017	05/07/2018	652	1,564,785	2399.380000		21,281		34,702		34,702	13,421						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,472.56 260708900	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/08/2017	05/07/2018	2,300	5,517,755	2399.380000		91,595		152,397		152,397	60,802						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,480.00 260709500	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/08/2017	05/07/2018	2,182	5,234,758	2399.380000		94,226		158,961		158,961	64,735						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,485.76 260710100	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/08/2017	05/07/2018	3,337	8,005,571	2399.380000		153,707		260,053		260,053	106,346						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,490.32 260710700	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/08/2017	05/07/2018	2,223	5,332,926	2399.380000		106,659		182,144		182,144	75,485						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,495.36 260711300	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/08/2017	05/07/2018	3,088	7,408,541	2399.380000		155,579		266,667		266,667	111,088						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,498.95 260711900	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/08/2017	05/07/2018	2,408	5,776,578	2399.380000		124,774		215,473		215,473	90,699						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,502.79 260712500	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/08/2017	05/07/2018	8,990	21,571,030	2399.380000		481,034		834,683		834,683	353,649						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,507.11 260713100	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/08/2017	05/07/2018	3,190	7,653,262	2399.380000		176,790		308,100		308,100	131,310						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,513.35 260713700	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/08/2017	05/07/2018	6,134	14,718,167	2399.380000		356,180		625,596		625,596	269,416						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,518.39 260714300	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/08/2017	05/07/2018	8,095	19,423,187	2399.380000		487,522		860,678		860,678	373,156						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,525.35 260714900	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/08/2017	05/07/2018	1,074	2,576,112	2399.380000		67,494		120,546		120,546	53,052						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,525.65 255971700	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/15/2017	03/07/2018	3,928	9,303,036	2368.390000		315,222		584,858		584,858	269,636						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,528.83 255970500	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/15/2017	02/21/2018	1,733	4,099,204	2365.380000		144,376		271,987		271,987	127,611						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,532.55 260715500	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/08/2017	05/07/2018	1,412	3,387,311	2399.380000		92,812		167,145		167,145	74,333						0010

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GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,535.88 268775900	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/28/2017	07/30/2018	742	1,833,909	2472.100000		26,775		38,708		38,708	11,933						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,546.42 269455500	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/07/2017	08/07/2018	803	1,991,412	2480.910000		29,274		42,476		42,476	13,202						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,549.48 268776500	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/28/2017	07/30/2018	1,091	2,696,331	2472.100000		46,916		68,625		68,625	21,709						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,556.68 269456100	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/07/2017	08/07/2018	1,031	2,558,119	2480.910000		42,721		62,804		62,804	20,083						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,559.86 268777100	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/28/2017	07/30/2018	1,460	3,609,699	2472.100000		70,028		103,686		103,686	33,658						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,561.54 269456700	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/07/2017	08/07/2018	1,077	2,671,503	2480.910000		47,286		69,631		69,631	22,345						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,567.74 269457300	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/07/2017	08/07/2018	615	1,525,060	2480.910000		28,824		42,675		42,675	13,851						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,570.42 269457900	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/07/2017	08/07/2018	2,076	5,149,857	2480.910000		99,907		148,356		148,356	48,449						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,570.49 268777700	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/28/2017	07/30/2018	5,405	13,361,654	2472.100000		285,939		428,063		428,063	142,124						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,577.16 268778300	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/28/2017	07/30/2018	1,656	4,092,995	2472.100000		92,502		139,545		139,545	47,043						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,577.68 269458500	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/07/2017	08/07/2018	1,027	2,548,202	2480.910000		52,748		79,069		79,069	26,321						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,580.15 269459100	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/07/2017	08/07/2018	3,678	9,125,730	2480.910000		192,553		290,021		290,021	97,468						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,581.43 269459700	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/07/2017	08/07/2018	1,895	4,700,137	2480.910000		100,583		151,199		151,199	50,616						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,583.34 268778900	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/28/2017	07/30/2018	1,821	4,501,826	2472.100000		106,243		161,993		161,993	55,750						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,586.35 269460300	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/07/2017	08/07/2018	1,964	4,871,819	2480.910000		108,154		163,966		163,966	55,812						0010

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GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,589.52 268779500	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/28/2017	07/30/2018	2,117	5,234,061	2472.100000		129,281		198,157		198,157	68,876						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,592.67 269460900	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/07/2017	08/07/2018	2,142	5,314,058	2480.910000		123,818		188,926		188,926	65,108						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,594.96 268780100	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/28/2017	07/30/2018	9,935	24,560,504	2472.100000		628,749		970,063		970,063	341,314						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,598.75 269461500	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/07/2017	08/07/2018	3,341	8,288,062	2480.910000		202,229		309,649		309,649	107,420						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,600.00 255971100	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/15/2017	02/28/2018	1,413	3,339,823	2363.640000		152,109		310,826		310,826	158,717						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,603.72 269462100	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/07/2017	08/07/2018	7,646	18,969,080	2480.910000		478,021		736,528		736,528	258,507						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,604.11 268780700	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/28/2017	07/30/2018	2,637	6,519,711	2472.100000		176,684		275,283		275,283	98,599						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,604.96 269462700	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/07/2017	08/07/2018	5,446	13,510,359	2480.910000		343,163		529,500		529,500	186,337						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,609.22 269463300	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/07/2017	08/07/2018	707	1,755,214	2480.910000		45,811		71,007		71,007	25,196						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,614.49 268781300	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/28/2017	07/30/2018	5,327	13,168,733	2472.100000		377,943		596,846		596,846	218,903						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,614.88 269463900	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/07/2017	08/07/2018	2,025	5,022,885	2480.910000		135,618		211,643		211,643	76,025						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,623.56 269464500	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/07/2017	08/07/2018	7,136	17,702,900	2480.910000		500,992		791,077		791,077	290,085						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,626.05 269465100	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/07/2017	08/07/2018	1,183	2,935,906	2480.910000		84,261		133,324		133,324	49,063						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 221.58 257633000	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/05/2017	03/14/2018	2,033	436,891	214.900000		8,746		12,759		12,759	4,013						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 223.44 257633600	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/05/2017	03/21/2018	2,026	437,926	216.150000		9,281		13,668		13,668	4,387						0010

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GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 224.7 257634200	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/05/2017	03/28/2018	2,715	587,831	216.510000		13,763		20,315		20,315	6,552						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 235.3 257627600	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/05/2017	01/08/2018	1,603	365,993	228.320000		5,386		10,806		10,806	5,420						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 235.42 257629400	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/05/2017	01/29/2018	730	166,835	228.540000		2,419		4,481		4,481	2,062						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 235.47 257632400	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/05/2017	03/07/2018	1,517	344,889	227.350000		6,067		10,096		10,096	4,029						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 236.19 257630000	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/05/2017	02/07/2018	1,820	416,815	229.020000		6,200		11,179		11,179	4,979						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 237.68 257631800	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/05/2017	02/28/2018	3,018	695,134	230.330000		10,211		17,384		17,384	7,173						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 238.15 257628800	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/05/2017	01/22/2018	1,917	443,971	231.600000		5,527		10,855		10,855	5,328						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 238.41 257631200	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/05/2017	02/21/2018	1,046	242,297	231.640000		3,162		5,492		5,492	2,330						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 239.22 257630600	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/05/2017	02/14/2018	1,423	330,106	231.980000		4,517		8,002		8,002	3,485						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 239.41 257628200	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/05/2017	01/16/2018	1,795	417,947	232.840000		4,967		10,182		10,182	5,215						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2588.29 269490600	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/08/2017	07/30/2018	2,023	4,999,995	2472.100000		125,925		187,436		187,436	61,511						0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2597.51 269491200	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/08/2017	08/07/2018	1,411	3,499,993	2480.910000		85,732		129,476		129,476	43,744						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 219.77 286464100	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/01/2017	08/14/2018	5,848	1,650,062	209.110000		57,834		58,951		58,951	1,117						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 225.6 286464700	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/01/2017	09/07/2018	6,241	1,644,964	214.680000		59,602		62,316		62,316	2,714						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 229.28 286465300	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/01/2017	09/28/2018	4,259	1,142,641	219.440000		34,112		36,626		36,626	2,514						0010

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GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 234.23 286465900	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/01/2017	10/22/2018	4,116	1,008,332	225.510000		28,439		28,365		28,365	(74)						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 244.8 286466500	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/01/2017	11/14/2018	5,680	1,323,555	235.730000		24,993		30,427		30,427	5,434						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 218.39 286468300	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/01/2017	08/21/2018	2,697	568,531	210.780000		16,184		17,575		17,575	1,391						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 219.18 286467700	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/01/2017	08/14/2018	2,531	535,566	211.630000		15,184		16,323		16,323	1,139						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 219.18 286468900	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/01/2017	08/28/2018	2,643	557,694	211.040000		17,177		18,242		18,242	1,065						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 223.61 286467100	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/01/2017	08/07/2018	3,049	658,622	215.980000		18,297		19,110		19,110	813						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 226.41 286471900	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/01/2017	10/08/2018	1,764	386,288	219.030000		8,995		9,847		9,847	852						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 227.89 286470100	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/01/2017	09/14/2018	2,220	489,032	220.250000		12,434		12,796		12,796	362						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 228.01 286469500	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/01/2017	09/07/2018	2,859	627,944	219.650000		17,153		18,181		18,181	1,028						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 229.39 286470700	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/01/2017	09/21/2018	1,436	318,676	221.950000		7,093		7,831		7,831	738						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 230.9 286471300	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/01/2017	09/28/2018	2,320	518,706	223.590000		11,600		12,076		12,076	476						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 231.91 286473100	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/01/2017	10/22/2018	927	208,202	224.590000		4,644		4,682		4,682	38						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 232.49 286472500	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/01/2017	10/15/2018	1,956	441,255	225.540000		9,782		9,309		9,309	(473)						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 237.61 286473700	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/01/2017	10/29/2018	2,039	470,314	230.640000		9,176		8,880		8,880	(296)						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 241.14 286474900	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/01/2017	11/14/2018	786	183,127	233.010000		3,930		3,781		3,781	(149)						0010

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GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 242.33 286475500	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/01/2017	11/21/2018	2,327	545,758	234.570000		10,237		10,422		10,422	185						0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 245.59 286474300	Equity Indexed Annuity	Exh 5	Equity/Index.	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/01/2017	11/07/2018	2,469	587,489	237.900000		11,113		10,394		10,394	(719)						0010
JPMORGAN CHASE BANK NA EEJPUS5E EURO U 255857400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/14/2017	03/14/2018	400,000	400,000	1.022500		8,800		23,974		23,974	15,174						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 249687800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/09/2017	01/08/2018	3,930,000	3,930,000	1.010000		102,573		288,864		288,864	186,291						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 249687200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/09/2017	01/08/2018	290,000	290,000	1.010000		7,627		21,461		21,461	13,834						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 250344900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/18/2017	01/08/2018	255,000	255,000	1.010000		6,605		18,743		18,743	12,138						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 249688400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/09/2017	01/08/2018	690,000	690,000	1.020000		16,629		47,269		47,269	30,640						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 249689000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/09/2017	01/08/2018	680,000	680,000	1.020000		15,436		44,205		44,205	28,769						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 249689600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/09/2017	01/08/2018	1,025,000	1,025,000	1.020000		22,755		65,096		65,096	42,341						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 249690800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/09/2017	01/08/2018	300,000	300,000	1.030000		5,880		16,804		16,804	10,924						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 249690200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/09/2017	01/08/2018	260,000	260,000	1.030000		5,304		15,213		15,213	9,909						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 250210300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/17/2017	01/16/2018	545,000	545,000	1.010000		14,334		39,699		39,699	25,365						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 250210900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/17/2017	01/16/2018	3,000,000	3,000,000	1.010000		78,300		217,026		217,026	138,726						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 250345500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/18/2017	01/16/2018	215,000	215,000	1.010000		5,526		15,554		15,554	10,028						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 250971800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/26/2017	01/16/2018	125,000	125,000	1.010000		3,600		9,043		9,043	5,443						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 250212700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/17/2017	01/16/2018	990,000	990,000	1.020000		22,077		61,728		61,728	39,651						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 250212100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/17/2017	01/16/2018	430,000	430,000	1.020000		9,804		27,456		27,456	17,652						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 250211500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/17/2017	01/16/2018	170,000	170,000	1.020000		4,097		11,449		11,449	7,352						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 250973000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/26/2017	01/16/2018	130,000	130,000	1.020000		3,198		8,106		8,106	4,908						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 250972400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/26/2017	01/16/2018	120,000	120,000	1.020000		3,204		8,082		8,082	4,878						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 250213900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/17/2017	01/16/2018	375,000	375,000	1.030000		7,350		20,572		20,572	13,222						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 250213300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/17/2017	01/16/2018	240,000	240,000	1.030000		4,920		13,766		13,766	8,846						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 250973600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/26/2017	01/16/2018	100,000	100,000	1.030000		2,270		5,736		5,736	3,466						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 250651300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/23/2017	01/22/2018	2,700,000	2,700,000	1.010000		71,550		198,412		198,412	126,862						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 251265600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/31/2017	01/22/2018	125,000	125,000	1.010000		3,313		9,123		9,123	5,810						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 250651900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/23/2017	01/22/2018	1,775,000	1,775,000	1.020000		40,648		114,485		114,485	73,837						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 251266200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/31/2017	01/22/2018	820,000	820,000	1.020000		18,368		51,661		51,661	33,293						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 250652500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/23/2017	01/22/2018	500,000	500,000	1.030000		10,300		29,004		29,004	18,704						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 251166300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/30/2017	01/29/2018	3,475,000	3,475,000	1.010000		91,740		250,524		250,524	158,784						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 251165700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/30/2017	01/29/2018	430,000	430,000	1.010000		11,481		31,215		31,215	19,734						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 251266800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/31/2017	01/29/2018	565,000	565,000	1.010000		14,916		40,733		40,733	25,817						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 251912600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/08/2017	01/29/2018	224,000	224,000	1.015000		5,578		15,031		15,031	9,453						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 251913200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/08/2017	01/29/2018	150,000	150,000	1.019500		3,465		9,392		9,392	5,927						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 251167500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/30/2017	01/29/2018	590,000	590,000	1.020000		13,629		37,530		37,530	23,901						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 251166900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/30/2017	01/29/2018	615,000	615,000	1.020000		15,006		41,268		41,268	26,262						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 251168100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/30/2017	01/29/2018	1,190,000	1,190,000	1.020000		26,775		73,915		73,915	47,140						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 251168700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/30/2017	01/29/2018	230,000	230,000	1.030000		4,761		13,140		13,140	8,379						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 251169300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/30/2017	01/29/2018	525,000	525,000	1.030000		10,448		28,686		28,686	18,238						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 251784700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/07/2017	02/07/2018	200,000	200,000	1.000000		5,920		15,548		15,548	9,628						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 251913800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/08/2017	02/07/2018	550,000	550,000	1.009500		14,795		38,921		38,921	24,126						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 251785300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/07/2017	02/07/2018	5,325,000	5,325,000	1.010000		140,580		374,128		374,128	233,548						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 252545700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/14/2017	02/07/2018	390,000	390,000	1.010000		11,778		27,595		27,595	15,817						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 252702500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/15/2017	02/07/2018	320,000	320,000	1.010000		9,664		22,483		22,483	12,819						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 254241000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/01/2017	02/07/2018	165,000	165,000	1.010000		5,561		11,593		11,593	6,032						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 251785900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/07/2017	02/07/2018	935,000	935,000	1.020000		22,814		61,034		61,034	38,220						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 251786500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/07/2017	02/07/2018	385,000	385,000	1.020000		8,855		23,790		23,790	14,935						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 251787100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/07/2017	02/07/2018	1,130,000	1,130,000	1.020000		25,425		68,142		68,142	42,717						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 252546900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/14/2017	02/07/2018	460,000	460,000	1.020000		11,822		27,739		27,739	15,917						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 252546300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/14/2017	02/07/2018	220,000	220,000	1.020000		6,116		14,361		14,361	8,245						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 251787700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/07/2017	02/07/2018	150,000	150,000	1.030000		3,105		8,302		8,302	5,197						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 251788300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/07/2017	02/07/2018	325,000	325,000	1.030000		6,468		17,184		17,184	10,716						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 252550500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/14/2017	02/14/2018	4,350,000	4,350,000	1.010000		116,580		267,667		267,667	151,087						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 253404700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/21/2017	02/14/2018	700,000	700,000	1.010000		19,670		42,726		42,726	23,056						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 252551700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/14/2017	02/14/2018	1,850,000	1,850,000	1.020000		42,180		95,613		95,613	53,433						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 252551100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/14/2017	02/14/2018	387,000	387,000	1.020000		9,482		21,710		21,710	12,228						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 253405300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/21/2017	02/14/2018	520,000	520,000	1.020000		12,740		27,383		27,383	14,643						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 254241600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/01/2017	02/14/2018	290,000	290,000	1.020000		7,337		14,846		14,846	7,509						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 252552300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/14/2017	02/14/2018	240,000	240,000	1.030000		4,800		10,548		10,548	5,748						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 254128600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/28/2017	02/21/2018	305,000	305,000	1.009500		7,747		17,493		17,493	9,746						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 253406500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/21/2017	02/21/2018	3,325,000	3,325,000	1.010000		88,445		189,074		189,074	100,629						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 253405900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/21/2017	02/21/2018	520,000	520,000	1.010000		14,404		30,847		30,847	16,443						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 253517100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/22/2017	02/21/2018	780,000	780,000	1.010000		20,358		44,354		44,354	23,996						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 254129200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/28/2017	02/21/2018	1,060,000	1,060,000	1.015000		24,698		55,104		55,104	30,406						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 253408300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/21/2017	02/21/2018	835,000	835,000	1.020000		18,955		39,381		39,381	20,426						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 253407700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/21/2017	02/21/2018	1,200,000	1,200,000	1.020000		27,960		58,323		58,323	30,363						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 253407100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/21/2017	02/21/2018	765,000	765,000	1.020000		18,819		39,768		39,768	20,949						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 253517700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/22/2017	02/21/2018	775,000	775,000	1.020000		18,600		40,288		40,288	21,688						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 253408900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/21/2017	02/21/2018	325,000	325,000	1.030000		6,793		13,789		13,789	6,996						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 253409500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/21/2017	02/21/2018	315,000	315,000	1.030000		6,332		12,632		12,632	6,300						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 253518300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/22/2017	02/21/2018	170,000	170,000	1.030000		3,043		6,044		6,044	3,001						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 254129800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/28/2017	02/28/2018	1,060,000	1,060,000	1.009500		28,514		62,992		62,992	34,478						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 254670600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/07/2017	02/28/2018	1,000,000	1,000,000	1.010000		25,600		58,938		58,938	33,338						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 254837000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/08/2017	02/28/2018	290,000	290,000	1.010000		7,192		17,092		17,092	9,900						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 254837600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/08/2017	02/28/2018	200,000	200,000	1.014500		4,600		10,912		10,912	6,312						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 254130400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/28/2017	02/28/2018	3,470,000	3,470,000	1.015000		85,362		187,650		187,650	102,288						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 254131000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/28/2017	02/28/2018	225,000	225,000	1.019500		5,153		11,195		11,195	6,042						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 254838200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/08/2017	02/28/2018	200,000	200,000	1.020000		4,220		9,856		9,856	5,636						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 257043500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/29/2017	02/28/2018	120,000	120,000	1.020000		2,244		5,913		5,913	3,669						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 254131600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/28/2017	02/28/2018	1,130,000	1,130,000	1.022500		24,634		53,009		53,009	28,375						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 254132200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/28/2017	02/28/2018	1,125,000	1,125,000	1.025000		23,513		50,137		50,137	26,624						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 254132800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/28/2017	02/28/2018	550,000	550,000	1.032500		10,120		20,742		20,742	10,622						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 254673600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/07/2017	03/07/2018	260,000	260,000	1.007500		7,254		16,948		16,948	9,694						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 254674200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/07/2017	03/07/2018	1,600,000	1,600,000	1.009500		43,200		101,162		101,162	57,962						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 254838800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/08/2017	03/07/2018	220,000	220,000	1.010000		5,874		13,802		13,802	7,928						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 255852000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/14/2017	03/07/2018	1,115,000	1,115,000	1.010000		25,422		69,953		69,953	44,531						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 254674800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/07/2017	03/07/2018	4,150,000	4,150,000	1.015000		102,920		240,179		240,179	137,259						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 255852600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/14/2017	03/07/2018	1,410,000	1,410,000	1.015000		29,610		81,603		81,603	51,993						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 256551300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/22/2017	03/07/2018	100,000	100,000	1.019500		1,830		5,354		5,354	3,524						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 254675400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/07/2017	03/07/2018	475,000	475,000	1.020000		10,878		25,207		25,207	14,329						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 254676000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/07/2017	03/07/2018	1,035,000	1,035,000	1.022500		22,770		52,466		52,466	29,696						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 254676600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/07/2017	03/07/2018	1,365,000	1,365,000	1.024500		28,938		66,623		66,623	37,685						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 256551900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/22/2017	03/07/2018	100,000	100,000	1.025000		1,650		4,834		4,834	3,184						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 254677200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/07/2017	03/07/2018	450,000	450,000	1.032500		8,370		18,651		18,651	10,281						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 254679000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/07/2017	03/07/2018	1,168	150,000	128.030000		4,890		11,066		11,066	6,176						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 256421400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2017	03/14/2018	180,000	180,000	1.007500		4,986		13,426		13,426	8,440						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 255855600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/14/2017	03/14/2018	770,000	770,000	1.010000		20,636		55,538		55,538	34,902						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 256422000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2017	03/14/2018	250,000	250,000	1.010000		6,675		18,032		18,032	11,357						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 256422600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2017	03/14/2018	200,000	200,000	1.012500		5,140		13,934		13,934	8,794						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 257044100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/29/2017	03/14/2018	120,000	120,000	1.014500		3,168		8,125		8,125	4,957						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 255856200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/14/2017	03/14/2018	3,000,000	3,000,000	1.015000		74,400		201,657		201,657	127,257						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 255953700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/15/2017	03/14/2018	670,000	670,000	1.015000		17,286		45,037		45,037	27,751						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 258301300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/17/2017	03/14/2018	145,000	145,000	1.015000		3,596		9,747		9,747	6,151						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 255856800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/14/2017	03/14/2018	395,000	395,000	1.020000		9,046		24,628		24,628	15,582						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 257044700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/29/2017	03/14/2018	270,000	270,000	1.024500		6,075		15,663		15,663	9,588						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 255858000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/14/2017	03/14/2018	935,000	935,000	1.025000		19,729		53,793		53,793	34,064						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 255858600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/14/2017	03/14/2018	280,000	280,000	1.032500		5,208		14,121		14,121	8,913						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 256927900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/28/2017	03/21/2018	130,000	130,000	1.009500		3,718		9,811		9,811	6,093						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 256425600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2017	03/21/2018	425,000	425,000	1.010000		11,390		31,867		31,867	20,477						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 256928500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/28/2017	03/21/2018	115,000	115,000	1.012000		3,163		8,397		8,397	5,234						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 256426200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2017	03/21/2018	700,000	700,000	1.012500		18,060		50,767		50,767	32,707						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 256552500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/22/2017	03/21/2018	475,000	475,000	1.012500		12,350		34,449		34,449	22,099						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 256426800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2017	03/21/2018	2,500,000	2,500,000	1.015000		62,000		175,189		175,189	113,189						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 256929100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/28/2017	03/21/2018	240,000	240,000	1.015000		6,288		16,818		16,818	10,530						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 256427400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2017	03/21/2018	300,000	300,000	1.018500		7,050		20,000		20,000	12,950						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 256428000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2017	03/21/2018	975,000	975,000	1.022500		21,450		61,227		61,227	39,777						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 256553100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/22/2017	03/21/2018	245,000	245,000	1.022500		5,415		15,385		15,385	9,970						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 256929700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/28/2017	03/21/2018	165,000	165,000	1.022500		3,845		10,361		10,361	6,516						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 256428600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2017	03/21/2018	2,000,000	2,000,000	1.025000		42,200		120,792		120,792	78,592						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 256429200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2017	03/21/2018	660,000	660,000	1.030000		12,804		36,724		36,724	23,920						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 256429800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2017	03/21/2018	565,000	565,000	1.032500		10,509		30,112		30,112	19,603						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 258374900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/18/2017	03/28/2018	100,000	100,000	1.009500		2,640		7,014		7,014	4,374						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 256932700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/28/2017	03/28/2018	1,210,000	1,210,000	1.010000		32,428		84,279		84,279	51,851						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 257822800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/07/2017	03/28/2018	600,000	600,000	1.010000		16,560		41,791		41,791	25,231						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 258375500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/18/2017	03/28/2018	115,000	115,000	1.014500		2,795		7,509		7,509	4,714						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 256933300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/28/2017	03/28/2018	2,405,000	2,405,000	1.015000		59,644		155,875		155,875	96,231						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 256933900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/28/2017	03/28/2018	275,000	275,000	1.020000		6,298		16,508		16,508	10,210						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 258376100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/18/2017	03/28/2018	117,500	117,500	1.020000		2,609		7,053		7,053	4,444						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 256934500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/28/2017	03/28/2018	750,000	750,000	1.022500		16,425		43,247		43,247	26,822						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 256935100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/28/2017	03/28/2018	2,150,000	2,150,000	1.025000		45,150		118,928		118,928	73,778						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 256935700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/28/2017	03/28/2018	500,000	500,000	1.030000		9,700		25,345		25,345	15,645						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 258376700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/18/2017	03/28/2018	142,500	142,500	1.032500		2,551		6,900		6,900	4,349						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 257827000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/07/2017	04/09/2018	291,700	291,700	1.007500		8,138		20,777		20,777	12,639						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 257937700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/10/2017	04/09/2018	488,000	488,000	1.009500		13,762		33,816		33,816	20,054						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 257827600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/07/2017	04/09/2018	2,750,000	2,750,000	1.010000		73,700		189,236		189,236	115,536						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 258301900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/17/2017	04/09/2018	430,000	430,000	1.010000		11,395		29,590		29,590	18,195						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 258302500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/17/2017	04/09/2018	125,000	125,000	1.014500		3,075		8,063		8,063	4,988						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 257828200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/07/2017	04/09/2018	3,525,000	3,525,000	1.015000		87,420		225,696		225,696	138,276						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 257828800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/07/2017	04/09/2018	400,000	400,000	1.019500		9,240		23,910		23,910	14,670						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 257938300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/10/2017	04/09/2018	100,000	100,000	1.020000		2,390		5,930		5,930	3,540						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 257829400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/07/2017	04/09/2018	1,150,000	1,150,000	1.022500		25,300		65,517		65,517	40,217						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 257830000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/07/2017	04/09/2018	3,050,000	3,050,000	1.025000		64,355		166,717		166,717	102,362						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 257830600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/07/2017	04/09/2018	687,500	687,500	1.030000		13,338		34,456		34,456	21,118						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 257831200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/07/2017	04/09/2018	545,000	545,000	1.032500		10,137		26,099		26,099	15,962						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 258621400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/21/2017	04/16/2018	550,000	550,000	1.007800		15,620		38,732		38,732	23,112						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 258306700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/17/2017	04/16/2018	640,000	640,000	1.010000		17,216		43,719		43,719	26,503						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 259725700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/01/2017	04/16/2018	185,000	185,000	1.010000		6,105		12,638		12,638	6,533						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 258307300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/17/2017	04/16/2018	2,210,000	2,210,000	1.015000		54,808		140,462		140,462	85,654						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 258377300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/18/2017	04/16/2018	525,000	525,000	1.015000		12,705		33,368		33,368	20,663						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 258307900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/17/2017	04/16/2018	350,000	350,000	1.020000		8,015		20,606		20,606	12,591						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 258308500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/17/2017	04/16/2018	350,000	350,000	1.022500		7,700		19,797		19,797	12,097						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 258309100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/17/2017	04/16/2018	3,175,000	3,175,000	1.024500		67,628		173,769		173,769	106,141						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 258309700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/17/2017	04/16/2018	760,000	760,000	1.030000		14,744		37,831		37,831	23,087						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 258310300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/17/2017	04/16/2018	280,000	280,000	1.032500		5,208		13,321		13,321	8,113						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 259560400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2017	04/23/2018	200,000	200,000	1.007500		6,640		13,894		13,894	7,254						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 259561000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2017	04/23/2018	290,000	290,000	1.010000		9,280		19,457		19,457	10,177						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 258626200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/21/2017	04/23/2018	3,230,000	3,230,000	1.015000		80,750		201,485		201,485	120,735						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 259561600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2017	04/23/2018	340,000	340,000	1.015000		10,098		21,209		21,209	11,111						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 259726300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/01/2017	04/23/2018	325,000	325,000	1.020000		9,165		18,767		18,767	9,602						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 258626800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/21/2017	04/23/2018	680,000	680,000	1.022500		15,028		37,717		37,717	22,689						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 258627400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/21/2017	04/23/2018	475,000	475,000	1.024000		10,260		25,702		25,702	15,442						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 258628000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/21/2017	04/23/2018	2,685,000	2,685,000	1.025000		56,922		142,869		142,869	85,947						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 263019500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2017	04/30/2018	360,000	360,000	1.009500		10,404		20,950		20,950	10,546						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 259565800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2017	04/30/2018	1,100,000	1,100,000	1.010000		29,700		63,514		63,514	33,814						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 259726900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/01/2017	04/30/2018	330,000	330,000	1.012500		9,009		18,307		18,307	9,298						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 260668100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2017	04/30/2018	360,000	360,000	1.012500		9,720		19,972		19,972	10,252						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 259566400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2017	04/30/2018	2,440,000	2,440,000	1.015000		61,000		129,902		129,902	68,902						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 263020100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2017	04/30/2018	265,000	265,000	1.017500		6,731		13,523		13,523	6,792						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 259567000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2017	04/30/2018	525,000	525,000	1.022500		11,603		24,522		24,522	12,919						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 259567600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2017	04/30/2018	550,000	550,000	1.024000		11,880		24,992		24,992	13,112						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 259568200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2017	04/30/2018	2,190,000	2,190,000	1.025000		46,428		97,678		97,678	51,250						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 259568800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2017	04/30/2018	1,245,000	1,245,000	1.030000		24,278		50,416		50,416	26,138						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 263020700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2017	04/30/2018	180,000	180,000	1.030000		3,726		7,289		7,289	3,563						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 259569400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2017	04/30/2018	390,000	390,000	1.032500		7,293		15,015		15,015	7,722						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 260672900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2017	05/07/2018	785,000	785,000	1.010000		21,038		42,922		42,922	21,884						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 260673500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2017	05/07/2018	2,240,000	2,240,000	1.015000		55,552		112,631		112,631	57,079						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 260674100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2017	05/07/2018	620,000	620,000	1.022500		13,578		27,240		27,240	13,662						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 260674700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2017	05/07/2018	4,515,000	4,515,000	1.025000		95,267		189,167		189,167	93,900						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 260675300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2017	05/07/2018	1,200,000	1,200,000	1.030000		23,280		45,534		45,534	22,254						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 262219700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2017	05/14/2018	890,000	890,000	1.010000		23,852		47,389		47,389	23,537						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 262220300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2017	05/14/2018	710,000	710,000	1.012500		18,318		36,263		36,263	17,945						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 262220900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2017	05/14/2018	1,985,000	1,985,000	1.015000		49,228		97,132		97,132	47,904						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 262221500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2017	05/14/2018	575,000	575,000	1.017500		13,685		26,925		26,925	13,240						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 262222100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2017	05/14/2018	500,000	500,000	1.022500		11,000		21,360		21,360	10,360						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 262222700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2017	05/14/2018	3,195,000	3,195,000	1.025000		67,415		130,121		130,121	62,706						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 262223300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2017	05/14/2018	480,000	480,000	1.030000		9,312		17,698		17,698	8,386						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 262223900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2017	05/14/2018	100,000	100,000	1.032500		1,860		3,501		3,501	1,641						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 263026100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2017	05/21/2018	465,000	465,000	1.009500		12,555		24,573		24,573	12,018						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 263026700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2017	05/21/2018	525,000	525,000	1.012500		13,545		26,391		26,391	12,846						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 263027300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2017	05/21/2018	895,000	895,000	1.015000		22,196		43,100		43,100	20,904						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 263027900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2017	05/21/2018	2,560,000	2,560,000	1.017500		60,928		117,961		117,961	57,033						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 263028500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2017	05/21/2018	1,100,000	1,100,000	1.022000		24,310		46,681		46,681	22,371						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 263029100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2017	05/21/2018	455,000	455,000	1.024000		9,737		18,592		18,592	8,855						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 263029700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2017	05/21/2018	1,785,000	1,785,000	1.025000		37,485		71,551		71,551	34,066						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 263030300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2017	05/21/2018	445,000	445,000	1.027500		8,989		16,986		16,986	7,997						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 263030900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2017	05/21/2018	605,000	605,000	1.028500		11,979		22,637		22,637	10,658						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 263031500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2017	05/21/2018	430,000	430,000	1.030000		8,299		15,608		15,608	7,309						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 263032100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2017	05/21/2018	215,000	215,000	1.034000		3,892		7,180		7,180	3,288						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 263619200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2017	05/29/2018	450,000	450,000	1.010000		12,060		23,446		23,446	11,386						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 263619800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2017	05/29/2018	1,475,000	1,475,000	1.012500		37,908		73,724		73,724	35,816						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 263620400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2017	05/29/2018	425,000	425,000	1.015000		10,498		20,356		20,356	9,858						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 263621000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2017	05/29/2018	2,595,000	2,595,000	1.017500		61,761		118,971		118,971	57,210						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 263621600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2017	05/29/2018	1,670,000	1,670,000	1.022500		36,573		69,902		69,902	33,329						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 263622200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2017	05/29/2018	1,680,000	1,680,000	1.024500		35,616		67,719		67,719	32,103						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 263622800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2017	05/29/2018	520,000	520,000	1.027500		10,452		19,779		19,779	9,327						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 263623400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2017	05/29/2018	1,420,000	1,420,000	1.028500		28,116		52,956		52,956	24,840						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 263624000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2017	05/29/2018	170,000	170,000	1.030000		3,281		6,153		6,153	2,872						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 263624600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2017	05/29/2018	305,000	305,000	1.035000		5,399		9,954		9,954	4,555						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 264176700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/07/2017	06/07/2018	565,000	565,000	1.010000		15,255		25,613		25,613	10,358						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 264177300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/07/2017	06/07/2018	1,250,000	1,250,000	1.012500		32,375		54,186		54,186	21,811						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 264177900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/07/2017	06/07/2018	360,000	360,000	1.015000		8,964		14,905		14,905	5,941						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 264178500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/07/2017	06/07/2018	3,780,000	3,780,000	1.017500		90,720		149,305		149,305	58,585						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 264179100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/07/2017	06/07/2018	2,330,000	2,330,000	1.022500		51,493		83,456		83,456	31,963						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 264179700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/07/2017	06/07/2018	2,550,000	2,550,000	1.024000		55,080		88,612		88,612	33,532						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 264180300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/07/2017	06/07/2018	850,000	850,000	1.027500		17,255		27,473		27,473	10,218						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 264180900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/07/2017	06/07/2018	1,025,000	1,025,000	1.028500		20,500		32,436		32,436	11,936						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 264181500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/07/2017	06/07/2018	565,000	565,000	1.030000		11,018		17,315		17,315	6,297						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 265468200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2017	06/07/2018	1,729	225,000	129.860000		7,178		13,574		13,574	6,396						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 264876900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/14/2017	06/14/2018	400,000	400,000	1.010000		10,800		18,225		18,225	7,425						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 264877500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/14/2017	06/14/2018	425,000	425,000	1.012500		11,050		18,527		18,527	7,477						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 265458600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2017	06/14/2018	325,000	325,000	1.012500		7,638		14,168		14,168	6,530						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 264878100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/14/2017	06/14/2018	2,400,000	2,400,000	1.017500		57,600		95,456		95,456	37,856						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 265459200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2017	06/14/2018	255,000	255,000	1.017500		5,508		10,142		10,142	4,634						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 264878700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/14/2017	06/14/2018	2,000,000	2,000,000	1.022500		44,200		72,245		72,245	28,045						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 264879300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/14/2017	06/14/2018	300,000	300,000	1.025000		6,360		10,309		10,309	3,949						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 265459800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2017	06/14/2018	310,000	310,000	1.027500		5,642		10,121		10,121	4,479						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 264879900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/14/2017	06/14/2018	1,500,000	1,500,000	1.028500		30,000		47,966		47,966	17,966						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 264880500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/14/2017	06/14/2018	400,000	400,000	1.030000		7,800		12,393		12,393	4,593						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 265464000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2017	06/21/2018	400,000	400,000	1.010000		10,760		20,370		20,370	9,610						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 265464600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2017	06/21/2018	1,500,000	1,500,000	1.012000		39,150		73,937		73,937	34,787						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 265465200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2017	06/21/2018	3,800,000	3,800,000	1.017000		91,580		172,146		172,146	80,566						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 265465800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2017	06/21/2018	1,500,000	1,500,000	1.022000		33,300		62,194		62,194	28,894						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 265466400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2017	06/21/2018	1,775,000	1,775,000	1.025000		37,630		69,644		69,644	32,014						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 265467000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2017	06/21/2018	420,000	420,000	1.027500		8,526		15,719		15,719	7,193						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 265467600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2017	06/21/2018	1,450,000	1,450,000	1.028500		29,000		53,233		53,233	24,233						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 266238000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2017	06/28/2018	765,000	765,000	1.012500		19,814		33,880		33,880	14,066						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 266327500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/29/2017	06/28/2018	200,000	200,000	1.012500		4,840		8,857		8,857	4,017						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 266238600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2017	06/28/2018	3,300,000	3,300,000	1.017000		79,530		134,900		134,900	55,370						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 266239200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2017	06/28/2018	1,580,000	1,580,000	1.022500		34,760		58,292		58,292	23,532						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 266239800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2017	06/28/2018	940,000	940,000	1.025000		19,834		33,041		33,041	13,207						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 266240400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2017	06/28/2018	480,000	480,000	1.027500		9,744		16,056		16,056	6,312						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 266241000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2017	06/28/2018	785,000	785,000	1.028500		15,700		25,735		25,735	10,035						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 266241600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2017	06/28/2018	440,000	440,000	1.035000		7,832		12,600		12,600	4,768						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 267170800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2017	07/09/2018	550,000	550,000	1.012500		14,300		31,075		31,075	16,775						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 267171400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2017	07/09/2018	1,380,000	1,380,000	1.017500		33,120		72,256		72,256	39,136						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 267172000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2017	07/09/2018	1,230,000	1,230,000	1.020000		28,290		61,912		61,912	33,622						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 267172600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2017	07/09/2018	1,080,000	1,080,000	1.022500		23,868		52,214		52,214	28,346						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 267173200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2017	07/09/2018	1,550,000	1,550,000	1.025000		32,860		71,911		71,911	39,051						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 267173800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2017	07/09/2018	510,000	510,000	1.027500		10,353		22,684		22,684	12,331						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 267174400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2017	07/09/2018	645,000	645,000	1.028500		12,900		28,202		28,202	15,302						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 267175000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2017	07/09/2018	530,000	530,000	1.030000		10,335		22,579		22,579	12,244						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 267175600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2017	07/09/2018	230,000	230,000	1.037500		3,933		8,558		8,558	4,625						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 267631600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2017	07/16/2018	1,050,000	1,050,000	1.012000		27,510		42,521		42,521	15,011						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 267632200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2017	07/16/2018	1,455,000	1,455,000	1.017500		34,920		53,257		53,257	18,337						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 267632800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2017	07/16/2018	1,575,000	1,575,000	1.020000		36,225		54,972		54,972	18,747						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 267633400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2017	07/16/2018	1,250,000	1,250,000	1.022500		27,625		41,558		41,558	13,933						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 268727900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2017	07/16/2018	330,000	330,000	1.026500		7,194		10,127		10,127	2,933						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 267634000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2017	07/16/2018	960,000	960,000	1.027500		19,488		28,866		28,866	9,378						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 267634600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2017	07/16/2018	610,000	610,000	1.030000		11,895		17,415		17,415	5,520						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 267635200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2017	07/16/2018	380,000	380,000	1.037500		6,498		9,225		9,225	2,727						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 268263400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/21/2017	07/23/2018	185,000	185,000	1.012500		4,792		6,497		6,497	1,705						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 268728500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2017	07/23/2018	135,000	135,000	1.013000		3,281		4,696		4,696	1,415						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 268264000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/21/2017	07/23/2018	330,000	330,000	1.014500		8,283		11,152		11,152	2,869						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 268264600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/21/2017	07/23/2018	1,720,000	1,720,000	1.017500		41,280		54,801		54,801	13,521						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 268265200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/21/2017	07/23/2018	305,000	305,000	1.020000		7,015		9,241		9,241	2,226						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 268265800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/21/2017	07/23/2018	1,590,000	1,590,000	1.022500		35,139		45,768		45,768	10,629						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 268266400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/21/2017	07/23/2018	300,000	300,000	1.025000		6,360		8,195		8,195	1,835						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 270260100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/21/2017	07/23/2018	125,000	125,000	1.025000		2,300		3,415		3,415	1,115						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 268267000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/21/2017	07/23/2018	525,000	525,000	1.027500		10,658		13,594		13,594	2,936						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 268267600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/21/2017	07/23/2018	730,000	730,000	1.030000		14,235		17,897		17,897	3,662						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 268268200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/21/2017	07/23/2018	490,000	490,000	1.032500		9,163		11,362		11,362	2,199						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 268268800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/21/2017	07/23/2018	325,000	325,000	1.039500		5,363		6,408		6,408	1,045						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 268730900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2017	07/30/2018	950,000	950,000	1.017500		22,800		31,224		31,224	8,424						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 268731500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2017	07/30/2018	1,750,000	1,750,000	1.022500		38,675		52,092		52,092	13,417						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 268732100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2017	07/30/2018	1,400,000	1,400,000	1.025000		29,680		39,600		39,600	9,920						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 268732700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2017	07/30/2018	440,000	440,000	1.027500		8,932		11,814		11,814	2,882						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 268733300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2017	07/30/2018	390,000	390,000	1.030000		7,605		9,930		9,930	2,325						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 268733900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2017	07/30/2018	750,000	750,000	1.032500		14,025		18,088		18,088	4,063						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 268734500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2017	07/30/2018	275,000	275,000	1.040000		4,510		5,598		5,598	1,088						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 269420100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/07/2017	08/07/2018	799,826	799,826	1.012500		20,795		26,192		26,192	5,397						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 269420700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/07/2017	08/07/2018	1,490,770	1,490,770	1.017500		35,778		44,264		44,264	8,486						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 269421300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/07/2017	08/07/2018	2,293,819	2,293,819	1.022500		50,693		61,495		61,495	10,802						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 269421900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/07/2017	08/07/2018	1,024,144	1,024,144	1.025000		21,712		26,048		26,048	4,336						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 269422500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/07/2017	08/07/2018	769,257	769,257	1.028500		15,385		18,143		18,143	2,758						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 269423100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/07/2017	08/07/2018	597,551	597,551	1.030000		11,652		13,636		13,636	1,984						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 269423700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/07/2017	08/07/2018	864,454	864,454	1.032500		16,165		18,655		18,655	2,490						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 269817900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/14/2017	08/14/2018	475,000	475,000	1.015000		11,875		17,427		17,427	5,552						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 269948400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/15/2017	08/14/2018	475,000	475,000	1.015000		11,780		17,427		17,427	5,647						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 270260700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/21/2017	08/14/2018	187,500	187,500	1.015000		4,538		6,879		6,879	2,341						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 269818500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/14/2017	08/14/2018	3,025,000	3,025,000	1.017500		72,600		106,040		106,040	33,440						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 269819100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/14/2017	08/14/2018	2,765,000	2,765,000	1.022500		61,107		88,236		88,236	27,129						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 269819700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/14/2017	08/14/2018	565,000	565,000	1.025000		11,978		17,177		17,177	5,199						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 269820300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/14/2017	08/14/2018	365,000	365,000	1.028500		7,300		10,352		10,352	3,052						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 271717000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	08/14/2018	105,000	105,000	1.028500		2,552		2,977		2,977	425						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 269820900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/14/2017	08/14/2018	300,000	300,000	1.030000		5,850		8,254		8,254	2,404						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 269821500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/14/2017	08/14/2018	600,000	600,000	1.032500		11,220		15,680		15,680	4,460						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 270261300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/21/2017	08/14/2018	130,000	130,000	1.040000		2,054		2,895		2,895	841						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 270264300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/21/2017	08/21/2018	1,700,000	1,700,000	1.017000		41,140		61,352		61,352	20,212						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 270264900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/21/2017	08/21/2018	2,300,000	2,300,000	1.022500		50,830		75,016		75,016	24,186						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 270265500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/21/2017	08/21/2018	790,000	790,000	1.025000		16,748		24,571		24,571	7,823						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 270266100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/21/2017	08/21/2018	445,000	445,000	1.028500		8,900		12,930		12,930	4,030						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 270266700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/21/2017	08/21/2018	750,000	750,000	1.032500		14,025		20,114		20,114	6,089						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 271717600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	08/28/2018	490,000	490,000	1.015000		13,475		16,027		16,027	2,552						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 270769500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2017	08/28/2018	2,000,000	2,000,000	1.017000		48,600		62,300		62,300	13,700						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 270770100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2017	08/28/2018	2,200,000	2,200,000	1.022500		48,840		63,016		63,016	14,176						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 270770700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2017	08/28/2018	1,000,000	1,000,000	1.025000		21,300		26,935		26,935	5,635						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 270771300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2017	08/28/2018	545,000	545,000	1.028500		10,955		13,664		13,664	2,709						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 270771900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2017	08/28/2018	385,000	385,000	1.030000		7,546		9,355		9,355	1,809						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 270772500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2017	08/28/2018	195,000	195,000	1.032500		3,666		4,494		4,494	828						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 270773100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2017	08/28/2018	190,000	190,000	1.040000		3,135		3,714		3,714	579						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 271723000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	09/07/2018	450,000	450,000	1.014500		11,385		11,675		11,675	290						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 271723600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	09/07/2018	1,300,000	1,300,000	1.017500		31,330		31,706		31,706	376						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 276128800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2017	09/07/2018	210,000	210,000	1.017500		4,494		5,122		5,122	628						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 271724200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	09/07/2018	270,000	270,000	1.020000		6,264		6,248		6,248	(16)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 271724800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	09/07/2018	2,100,000	2,100,000	1.022500		46,620		46,068		46,068	(552)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 271822100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/08/2017	09/07/2018	205,000	205,000	1.022500		4,408		4,493		4,493	85						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 271725400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	09/07/2018	275,000	275,000	1.025000		5,858		5,713		5,713	(145)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 271726000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	09/07/2018	190,000	190,000	1.028500		3,819		3,651		3,651	(168)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 271726600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	09/07/2018	1,040,000	1,040,000	1.030000		20,384		19,317		19,317	(1,067)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 271822700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/08/2017	09/07/2018	665,000	665,000	1.032500		12,103		11,651		11,651	(452)						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 271823300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/08/2017	09/07/2018	345,000	345,000	1.040000		5,520		5,055		5,055	(465)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 272186200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2017	09/14/2018	595,000	595,000	1.015000		14,935		16,974		16,974	2,039						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 276129400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2017	09/14/2018	160,000	160,000	1.015000		3,904		4,564		4,564	660						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 276130000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2017	09/14/2018	405,000	405,000	1.017000		9,599		11,113		11,113	1,514						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 272186800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2017	09/14/2018	2,120,000	2,120,000	1.017500		51,304		57,601		57,601	6,297						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 272187400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2017	09/14/2018	2,100,000	2,100,000	1.022500		46,830		51,612		51,612	4,782						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 272188000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2017	09/14/2018	950,000	950,000	1.025000		20,330		22,173		22,173	1,843						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 272188600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2017	09/14/2018	385,000	385,000	1.028500		7,777		8,345		8,345	568						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 272189200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2017	09/14/2018	430,000	430,000	1.030000		8,471		9,023		9,023	552						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 272189800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2017	09/14/2018	385,000	385,000	1.032500		7,277		7,649		7,649	372						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 272190400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2017	09/14/2018	180,000	180,000	1.040000		2,970		3,018		3,018	48						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 276872800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/21/2018	450,000	450,000	1.017000		9,315		13,205		13,205	3,890						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 276133000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2017	09/21/2018	990,000	990,000	1.017500		23,859		28,777		28,777	4,918						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 276873400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/21/2018	485,000	485,000	1.020000		9,555		13,438		13,438	3,883						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 276133600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2017	09/21/2018	1,800,000	1,800,000	1.022500		39,960		47,500		47,500	7,540						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 276271100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/22/2017	09/21/2018	145,000	145,000	1.022500		3,263		3,827		3,827	564						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 276134200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2017	09/21/2018	575,000	575,000	1.025000		12,248		14,438		14,438	2,190						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 276874000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/21/2018	220,000	220,000	1.028500		3,718		5,145		5,145	1,427						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 276134800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2017	09/21/2018	630,000	630,000	1.032000		11,907		13,692		13,692	1,785						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 276874600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/21/2018	130,000	130,000	1.032500		2,054		2,795		2,795	741						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 276875200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/21/2018	125,000	125,000	1.040000		1,725		2,282		2,282	557						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 277784700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	09/28/2018	380,000	380,000	1.015000		10,336		13,754		13,754	3,418						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 276878200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/28/2018	2,000,000	2,000,000	1.017500		48,000		69,304		69,304	21,304						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 276878800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/28/2018	1,550,000	1,550,000	1.022500		34,410		49,115		49,115	14,705						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 276879400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/28/2018	1,065,000	1,065,000	1.025000		22,685		32,233		32,233	9,548						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 276880000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/28/2018	385,000	385,000	1.028500		7,739		10,913		10,913	3,174						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 277785300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	09/28/2018	105,000	105,000	1.030000		2,247		2,892		2,892	645						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 276880600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/28/2018	325,000	325,000	1.032500		6,078		8,529		8,529	2,451						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 277785900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	09/28/2018	135,000	135,000	1.040000		2,430		3,049		3,049	619						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 277790700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	10/08/2018	1,000,000	1,000,000	1.010000		27,000		36,058		36,058	9,058						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 278372100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2017	10/08/2018	150,000	150,000	1.015000		4,530		4,955		4,955	425						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 278372700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2017	10/08/2018	280,000	280,000	1.017000		8,204		8,923		8,923	719						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 277791300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	10/08/2018	1,300,000	1,300,000	1.017500		31,200		41,056		41,056	9,856						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 278373300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2017	10/08/2018	500,000	500,000	1.019000		14,200		15,364		15,364	1,164						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 277791900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	10/08/2018	2,200,000	2,200,000	1.019500		51,040		66,983		66,983	15,943						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 278001100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	10/08/2018	550,000	550,000	1.022500		12,155		15,836		15,836	3,681						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 277877400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	10/08/2018	1,100,000	1,100,000	1.025000		23,320		30,205		30,205	6,885						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 278373900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2017	10/08/2018	200,000	200,000	1.027500		4,980		5,233		5,233	253						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 277878000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	10/08/2018	1,000,000	1,000,000	1.028500		20,000		25,661		25,661	5,661						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 278374500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2017	10/08/2018	185,000	185,000	1.032500		4,255		4,385		4,385	130						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 279755700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/15/2018	375,000	375,000	1.009500		9,600		11,265		11,265	1,665						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 278379300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2017	10/15/2018	1,000,000	1,000,000	1.010000		27,100		29,763		29,763	2,663						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 279756300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/15/2018	175,000	175,000	1.015000		4,113		4,740		4,740	627						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 278379900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2017	10/15/2018	1,300,000	1,300,000	1.017500		31,330		33,547		33,547	2,217						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 278380500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2017	10/15/2018	2,150,000	2,150,000	1.019500		50,095		53,347		53,347	3,252						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 279756900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/15/2018	200,000	200,000	1.019500		4,360		4,962		4,962	602						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 278381100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2017	10/15/2018	320,000	320,000	1.022500		7,104		7,479		7,479	375						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 278381700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2017	10/15/2018	380,000	380,000	1.025000		8,094		8,442		8,442	348						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 278382300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2017	10/15/2018	565,000	565,000	1.028500		11,357		11,677		11,677	320						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 278382900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2017	10/15/2018	125,000	125,000	1.032500		2,350		2,374		2,374	24						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 279757500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/15/2018	100,000	100,000	1.032500		1,740		1,899		1,899	159						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 279760500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/22/2018	1,800,000	1,800,000	1.000000		48,780		60,696		60,696	11,916						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 280436100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/30/2017	10/22/2018	190,000	190,000	1.009500		5,244		6,463		6,463	1,219						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 279761100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/22/2018	450,000	450,000	1.018500		10,665		13,024		13,024	2,359						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 279761700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/22/2018	2,500,000	2,500,000	1.019500		58,250		71,024		71,024	12,774						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 280436700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/30/2017	10/22/2018	250,000	250,000	1.020000		5,825		7,037		7,037	1,212						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 279762300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/22/2018	960,000	960,000	1.028500		19,296		22,950		22,950	3,654						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 280437300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/30/2017	10/22/2018	325,000	325,000	1.030000		6,403		7,541		7,541	1,138						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 279762900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/22/2018	200,000	200,000	1.032500		3,760		4,413		4,413	653						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 280440900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/30/2017	10/29/2018	1,375,000	1,375,000	1.010000		37,263		46,063		46,063	8,800						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 280441500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/30/2017	10/29/2018	1,325,000	1,325,000	1.015000		33,125		40,636		40,636	7,511						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 280442100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/30/2017	10/29/2018	715,000	715,000	1.017500		17,232		20,957		20,957	3,725						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 280442700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/30/2017	10/29/2018	2,500,000	2,500,000	1.019500		58,250		70,629		70,629	12,379						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 281528400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2017	10/29/2018	340,000	340,000	1.020000		9,384		9,517		9,517	133						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 280443300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/30/2017	10/29/2018	450,000	450,000	1.025000		9,585		11,462		11,462	1,877						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 280443900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/30/2017	10/29/2018	900,000	900,000	1.027500		18,360		21,842		21,842	3,482						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 280444500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/30/2017	10/29/2018	540,000	540,000	1.032500		10,152		11,871		11,871	1,719						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 282315600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2017	11/07/2018	220,000	220,000	1.009500		4,906		6,054		6,054	1,148						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 281533200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2017	11/07/2018	2,600,000	2,600,000	1.010000		70,460		70,885		70,885	425						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 281533800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2017	11/07/2018	650,000	650,000	1.014500		16,445		16,275		16,275	(170)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 281534400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2017	11/07/2018	1,000,000	1,000,000	1.018500		23,700		23,164		23,164	(536)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 281535000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2017	11/07/2018	4,000,000	4,000,000	1.019500		93,200		90,845		90,845	(2,355)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 281535600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2017	11/07/2018	575,000	575,000	1.025000		12,248		11,688		11,688	(560)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 281536200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2017	11/07/2018	1,390,000	1,390,000	1.028000		28,217		26,555		26,555	(1,662)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 282316200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2017	11/07/2018	210,000	210,000	1.032500		3,129		3,648		3,648	519						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 283854700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2017	11/14/2018	250,000	250,000	1.009500		8,750		8,657		8,657	(93)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 282320400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2017	11/14/2018	1,600,000	1,600,000	1.010000		43,360		54,943		54,943	11,583						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 283855300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2017	11/14/2018	300,000	300,000	1.015000		9,690		9,456		9,456	(234)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 282321000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2017	11/14/2018	975,000	975,000	1.018500		23,108		28,891		28,891	5,783						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 283855900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2017	11/14/2018	110,000	110,000	1.019000		3,355		3,231		3,231	(124)						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 282321600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2017	11/14/2018	2,250,000	2,250,000	1.019500		52,425		65,489		65,489	13,064						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 282322200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2017	11/14/2018	500,000	500,000	1.025000		10,650		13,162		13,162	2,512						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 282322800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2017	11/14/2018	900,000	900,000	1.028000		18,270		22,398		22,398	4,128						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 283859500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2017	11/21/2018	1,800,000	1,800,000	1.010000		48,780		46,694		46,694	(2,086)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 286007300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2017	11/21/2018	440,000	440,000	1.015000		11,440		10,382		10,382	(1,058)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 286007900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2017	11/21/2018	525,000	525,000	1.018500		12,915		11,574		11,574	(1,341)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 283860100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2017	11/21/2018	2,300,000	2,300,000	1.019500		53,590		49,716		49,716	(3,874)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 283860700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2017	11/21/2018	460,000	460,000	1.025000		9,798		8,904		8,904	(894)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 283861300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2017	11/21/2018	470,000	470,000	1.027500		9,588		8,641		8,641	(947)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 286008500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2017	11/21/2018	410,000	410,000	1.028500		8,569		7,383		7,383	(1,186)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 283861900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2017	11/21/2018	425,000	425,000	1.032500		7,990		7,033		7,033	(957)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 286011500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2017	11/28/2018	2,600,000	2,600,000	1.010000		70,460		63,845		63,845	(6,615)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 286012100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2017	11/28/2018	2,000,000	2,000,000	1.017500		48,200		42,485		42,485	(5,715)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 288504100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	11/28/2018	700,000	700,000	1.017500		13,720		14,870		14,870	1,150						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 286012700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2017	11/28/2018	1,255,000	1,255,000	1.020000		28,991		25,364		25,364	(3,627)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 286013300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2017	11/28/2018	710,000	710,000	1.025000		15,123		12,962		12,962	(2,161)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 286013900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2017	11/28/2018	430,000	430,000	1.027500		8,772		7,452		7,452	(1,320)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 286014500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2017	11/28/2018	350,000	350,000	1.029500		6,930		5,815		5,815	(1,115)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 289261000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2017	12/07/2018	270,000	270,000	1.009500		8,289		8,677		8,677	388						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 288509500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	12/07/2018	2,250,000	2,250,000	1.010000		61,425		71,694		71,694	10,269						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 288510100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	12/07/2018	450,000	450,000	1.015000		11,340		13,153		13,153	1,813						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 288510700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	12/07/2018	6,000,000	6,000,000	1.017500		145,200		167,800		167,800	22,600						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 288511300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	12/07/2018	2,000,000	2,000,000	1.019500		47,000		53,964		53,964	6,964						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 289261600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2017	12/07/2018	440,000	440,000	1.020000		11,528		11,765		11,765	237						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 288511900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	12/07/2018	750,000	750,000	1.025000		16,125		18,294		18,294	2,169						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 288512500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	12/07/2018	650,000	650,000	1.027500		13,390		15,128		15,128	1,738						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 288513100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	12/07/2018	500,000	500,000	1.029500		9,950		11,203		11,203	1,253						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 288514300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	12/07/2018	2,414	325,000	134.710000		3,250		12,489		12,489	9,239						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 293559100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2017	12/14/2018	630,000	630,000	1.009500		19,467		18,331		18,331	(1,136)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 289266400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2017	12/14/2018	2,100,000	2,100,000	1.010000		57,330		60,569		60,569	3,239						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 289267000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2017	12/14/2018	690,000	690,000	1.013000		17,940		18,868		18,868	928						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 289267600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2017	12/14/2018	3,975,000	3,975,000	1.017500		96,195		100,172		100,172	3,977						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 289268200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2017	12/14/2018	1,440,000	1,440,000	1.019500		33,840		34,970		34,970	1,130						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 289268800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2017	12/14/2018	630,000	630,000	1.025000		13,545		13,788		13,788	243						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 289269400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2017	12/14/2018	520,000	520,000	1.027500		10,712		10,844		10,844	132						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 289270000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2017	12/14/2018	230,000	230,000	1.029500		4,577		4,612		4,612	35						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 293563900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2017	12/21/2018	2,775,000	2,775,000	1.010000		75,480		71,154		71,154	(4,326)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 298693300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2017	12/21/2018	1,190,000	1,190,000	1.013500		35,462		28,607		28,607	(6,855)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 293564500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2017	12/21/2018	1,905,000	1,905,000	1.014500		48,387		44,947		44,947	(3,440)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 293565100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2017	12/21/2018	2,445,000	2,445,000	1.019500		57,213		52,461		52,461	(4,752)						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 293565700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2017	12/21/2018	655,000	655,000	1.025000		14,017		12,620		12,620	(1,397)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 293566300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2017	12/21/2018	700,000	700,000	1.027500		14,350		12,829		12,829	(1,521)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 298699900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2017	12/28/2018	2,630,000	2,630,000	1.010000		71,536		56,451		56,451	(15,085)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 298700500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2017	12/28/2018	845,000	845,000	1.015000		21,294		16,442		16,442	(4,852)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 298701100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2017	12/28/2018	830,000	830,000	1.017500		20,086		15,360		15,360	(4,726)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 298701700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2017	12/28/2018	900,000	900,000	1.020000		20,880		15,830		15,830	(5,050)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 298702300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2017	12/28/2018	445,000	445,000	1.027500		9,123		6,694		6,694	(2,429)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 288513700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	11/14/2019	66,267	66,267	1.000000		3,101		3,305		3,305	204						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0393 279748500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/08/2018	270,000	270,000	1.000000		5,103		5,924		5,924	821						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.04 280432500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/30/2017	10/22/2018	165,000	165,000	1.000000		2,954		3,469		3,469	515						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0407 282310200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2017	11/07/2018	130,000	130,000	1.000000		2,028		2,359		2,359	331						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0408 277779300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	09/28/2018	450,000	450,000	1.000000		8,550		10,817		10,817	2,267						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0415 276868600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/21/2018	400,000	400,000	1.000000		6,560		8,834		8,834	2,274						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0425 268837500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/31/2017	07/30/2018	270,000	270,000	1.000000		4,968		6,978		6,978	2,010						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0425 270254700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/21/2017	08/07/2018	100,000	100,000	1.000000		1,640		2,408		2,408	768						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0425 269944200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/15/2017	08/14/2018	415,000	415,000	1.000000		7,553		10,908		10,908	3,355						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0425 270762900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2017	08/21/2018	416,000	416,000	1.000000		8,403		10,959		10,959	2,556						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0425 271007400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/29/2017	08/28/2018	250,000	250,000	1.000000		4,625		6,043		6,043	1,418						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0425 271712200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	08/28/2018	392,000	392,000	1.000000		7,683		9,474		9,474	1,791						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0425 271718200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	09/07/2018	407,000	407,000	1.000000		7,489		8,350		8,350	861						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0425 276125200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2017	09/14/2018	225,000	225,000	1.000000		4,073		4,894		4,894	821						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.043 268361600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/24/2017	07/23/2018	335,000	335,000	1.000000		6,097		8,670		8,670	2,573						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.043 269812500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/14/2017	08/07/2018	390,000	390,000	1.000000		6,708		9,472		9,472	2,764						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0435 268724900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2017	07/23/2018	135,000	135,000	1.000000		2,430		3,524		3,524	1,094						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0435 269414700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/07/2017	08/07/2018	361,828	361,828	1.000000		6,730		8,863		8,863	2,133						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0438 293555500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2017	12/14/2018	445,000	445,000	1.000000		9,078		8,562		8,562	(516)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0443 267626800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2017	07/09/2018	185,000	185,000	1.000000		4,218		6,419		6,419	2,201						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.045 268261600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/21/2017	07/23/2018	575,000	575,000	1.000000		10,925		15,383		15,383	4,458						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.045 270255900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/21/2017	08/14/2018	100,000	100,000	1.000000		1,870		2,744		2,744	874						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.045 271718800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	09/07/2018	183,000	183,000	1.000000		3,477		3,908		3,908	431						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.045 272287700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2017	09/14/2018	255,000	255,000	1.000000		4,896		5,779		5,779	883						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.045 277051700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/29/2017	09/28/2018	500,000	500,000	1.000000		9,500		12,960		12,960	3,460						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.045 277786500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	10/08/2018	750,000	750,000	1.000000		14,250		18,227		18,227	3,977						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.045 279749100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/08/2018	160,000	160,000	1.000000		3,296		3,888		3,888	592						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.045 278375100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2017	10/15/2018	555,000	555,000	1.000000		10,545		11,779		11,779	1,234						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.045 279758100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/22/2018	1,040,000	1,040,000	1.000000		19,760		23,874		23,874	4,114						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.045 281524200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2017	10/29/2018	790,000	790,000	1.000000		16,906		17,926		17,926	1,020						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.045 281529000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2017	11/07/2018	1,000,000	1,000,000	1.000000		19,000		19,499		19,499	499						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.045 283849900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2017	11/14/2018	380,000	380,000	1.000000		8,588		8,621		8,621	33						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.045 283856500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2017	11/21/2018	700,000	700,000	1.000000		13,300		12,992		12,992	(308)						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.045 286004300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2017	11/21/2018	260,000	260,000	1.000000		5,096		4,826		4,826	(270)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.045 288500500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	11/28/2018	435,000	435,000	1.000000		7,178		7,714		7,714	536						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.045 288504700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	12/07/2018	440,000	440,000	1.000000		8,404		9,299		9,299	895						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.045 289262200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2017	12/14/2018	355,000	355,000	1.000000		6,781		6,964		6,964	183						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.045 293559700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2017	12/21/2018	660,000	660,000	1.000000		12,606		11,845		11,845	(761)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.045 298689100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2017	12/21/2018	400,000	400,000	1.000000		8,440		7,179		7,179	(1,261)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.045 298693900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2017	12/28/2018	210,000	210,000	1.000000		4,011		3,298		3,298	(713)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0454 269944800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/15/2017	08/14/2018	260,000	260,000	1.000000		4,940		7,182		7,182	2,242						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0454 270763500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2017	08/21/2018	216,000	216,000	1.000000		4,558		5,981		5,981	1,423						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0455 263021300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2017	05/21/2018	195,000	195,000	1.000000		3,705		6,927		6,927	3,222						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0455 276869200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/21/2018	470,000	470,000	1.000000		8,084		11,106		11,106	3,022						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0459 267800000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/17/2017	07/16/2018	390,000	390,000	1.000000		7,488		11,562		11,562	4,074						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0459 277779900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	09/28/2018	295,000	295,000	1.000000		6,018		7,758		7,758	1,740						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.046 268729100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2017	07/30/2018	340,000	340,000	1.000000		6,528		9,323		9,323	2,795						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0461 266232000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2017	06/21/2018	230,000	230,000	1.000000		4,646		7,825		7,825	3,179						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0465 282310800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2017	11/07/2018	640,000	640,000	1.000000		10,752		12,766		12,766	2,014						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0465 282316800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2017	11/14/2018	450,000	450,000	1.000000		8,730		10,456		10,456	1,726						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0466 267166600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2017	06/28/2018	210,000	210,000	1.000000		3,360		6,789		6,789	3,429						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0468 265460400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2017	06/21/2018	265,000	265,000	1.000000		5,141		9,122		9,122	3,981						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0471 289258600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2017	12/07/2018	660,000	660,000	1.000000		14,058		14,416		14,416	358						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0475 260668700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2017	05/07/2018	200,000	200,000	1.000000		3,900		7,636		7,636	3,736						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0475 284566100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/22/2017	11/21/2018	320,000	320,000	1.000000		6,432		6,162		6,162	(270)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.048 280433100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/30/2017	10/22/2018	460,000	460,000	1.000000		9,200		11,060		11,060	1,860						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0481 281524800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2017	10/29/2018	260,000	260,000	1.000000		5,824		6,189		6,189	365						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0482 266235000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2017	06/28/2018	460,000	460,000	1.000000		9,062		15,252		15,252	6,190						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0482 272180800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2017	09/07/2018	230,000	230,000	1.000000		4,209		5,145		5,145	936						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0485 279752700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/15/2018	440,000	440,000	1.000000		8,404		9,836		9,836	1,432						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0487 264173700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/07/2017	06/07/2018	675,358	675,358	1.000000		13,440		22,907		22,907	9,467						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 250206100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/17/2017	01/16/2018	87,500	87,500	1.000000		1,724		4,363		4,363	2,639						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 252543300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/14/2017	02/07/2018	200,000	200,000	1.000000		4,580		10,432		10,432	5,852						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 253514700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/22/2017	02/21/2018	225,000	225,000	1.000000		4,433		10,236		10,236	5,803						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 254667600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/07/2017	02/28/2018	200,000	200,000	1.000000		3,900		9,090		9,090	5,190						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 254841200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/08/2017	03/07/2018	100,000	100,000	1.000000		2,000		4,580		4,580	2,580						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 256553700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/22/2017	03/07/2018	105,000	105,000	1.000000		1,806		4,809		4,809	3,003						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 255853200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/14/2017	03/14/2018	300,000	300,000	1.000000		6,030		14,134		14,134	8,104						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 256924900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/28/2017	03/21/2018	145,000	145,000	1.000000		3,045		6,843		6,843	3,798						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 262214900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2017	05/14/2018	545,000	545,000	1.000000		10,955		21,167		21,167	10,212						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 263611400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2017	05/14/2018	155,000	155,000	1.000000		3,209		6,020		6,020	2,811						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 263616800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2017	05/29/2018	330,000	330,000	1.000000		6,633		12,455		12,455	5,822						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 264870300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/14/2017	05/29/2018	110,000	110,000	1.000000		2,519		4,152		4,152	1,633						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 264874500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/14/2017	06/14/2018	325,000	325,000	1.000000		6,565		11,171		11,171	4,606						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 265455000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2017	06/14/2018	225,000	225,000	1.000000		4,230		7,734		7,734	3,504						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 268362200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/24/2017	07/23/2018	200,000	200,000	1.000000		3,960		5,761		5,761	1,801						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 268838100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/31/2017	07/30/2018	180,000	180,000	1.000000		3,636		5,231		5,231	1,595						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 269415300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/07/2017	08/07/2018	518,469	518,469	1.000000		10,473		14,005		14,005	3,532						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 269813100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/14/2017	08/07/2018	280,000	280,000	1.000000		5,236		7,564		7,564	2,328						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 269945400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/15/2017	08/14/2018	200,000	200,000	1.000000		4,020		5,924		5,924	1,904						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 270256500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/21/2017	08/14/2018	310,000	310,000	1.000000		6,138		9,183		9,183	3,045						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 270760500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2017	08/14/2018	100,000	100,000	1.000000		2,220		2,962		2,962	742						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 270261900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/21/2017	08/21/2018	305,000	305,000	1.000000		6,161		9,063		9,063	2,902						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 270764100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2017	08/21/2018	240,000	240,000	1.000000		5,352		7,131		7,131	1,779						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 270767100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2017	08/28/2018	355,000	355,000	1.000000		7,207		9,643		9,643	2,436						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 271712800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	08/28/2018	205,000	205,000	1.000000		4,449		5,569		5,569	1,120						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 271719400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	09/07/2018	815,000	815,000	1.000000		16,545		18,674		18,674	2,129						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 276125800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2017	09/14/2018	465,000	465,000	1.000000		9,300		11,331		11,331	2,031						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 277780500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	09/28/2018	285,000	285,000	1.000000		6,156		7,979		7,979	1,823						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 279749700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/08/2018	275,000	275,000	1.000000		6,023		7,209		7,209	1,186						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 282311400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2017	11/07/2018	210,000	210,000	1.000000		3,654		4,399		4,399	745						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 283850500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2017	11/14/2018	140,000	140,000	1.000000		3,374		3,426		3,426	52						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 288498700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	11/21/2018	110,000	110,000	1.000000		2,002		2,192		2,192	190						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 288501100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	11/28/2018	360,000	360,000	1.000000		6,264		6,853		6,853	589						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 288505300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	12/07/2018	800,000	800,000	1.000000		16,240		18,226		18,226	1,986						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.05 298694500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2017	12/28/2018	240,000	240,000	1.000000		4,872		4,041		4,041	(831)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0514 259562200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2017	04/30/2018	265,000	265,000	1.000000		5,433		11,139		11,139	5,706						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0514 261877400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/09/2017	04/30/2018	170,000	170,000	1.000000		3,587		7,146		7,146	3,559						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0515 267627400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2017	07/09/2018	230,000	230,000	1.000000		5,773		9,005		9,005	3,232						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0515 268725500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2017	07/23/2018	200,000	200,000	1.000000		3,940		5,877		5,877	1,937						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0517 263021900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2017	05/21/2018	305,000	305,000	1.000000		6,253		11,949		11,949	5,696						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.052 276866800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/14/2018	170,000	170,000	1.000000		3,009		4,252		4,252	1,243						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0523 278370900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2017	09/28/2018	106,000	106,000	1.000000		2,661		3,063		3,063	402						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0525 258298900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/17/2017	03/28/2018	125,000	125,000	1.000000		2,575		5,983		5,983	3,408						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0525 257823400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/07/2017	04/09/2018	415,000	415,000	1.000000		8,549		19,546		19,546	10,997						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0525 258300100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/17/2017	04/09/2018	280,000	280,000	1.000000		5,768		13,188		13,188	7,420						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0525 261876200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/09/2017	04/23/2018	200,000	200,000	1.000000		4,740		9,183		9,183	4,443						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0525 276869800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/21/2018	580,000	580,000	1.000000		10,788		15,135		15,135	4,347						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0525 289262800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2017	12/14/2018	805,000	805,000	1.000000		16,825		17,565		17,565	740						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0525 293560300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2017	12/21/2018	830,000	830,000	1.000000		17,264		16,528		16,528	(736)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.053 298687900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2017	12/14/2018	170,000	170,000	1.000000		4,250		3,733		3,733	(517)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.054 258303100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/17/2017	04/16/2018	195,000	195,000	1.000000		4,095		9,301		9,301	5,206						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.055 262215500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2017	05/14/2018	180,000	180,000	1.000000		3,816		7,503		7,503	3,687						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.055 263613800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2017	05/21/2018	125,000	125,000	1.000000		2,700		5,123		5,123	2,423						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.055 276875800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/28/2018	1,750,000	1,750,000	1.000000		37,275		52,364		52,364	15,089						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.055 277052300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/29/2017	09/28/2018	600,000	600,000	1.000000		12,780		17,961		17,961	5,181						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.055 277781100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	09/28/2018	715,000	715,000	1.000000		16,302		21,395		21,395	5,093						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.055 277787100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	10/08/2018	1,200,000	1,200,000	1.000000		25,560		33,571		33,571	8,011						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.055 279750300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/08/2018	190,000	190,000	1.000000		4,408		5,315		5,315	907						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.055 293556100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2017	12/14/2018	115,000	115,000	1.000000		2,691		2,587		2,587	(104)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.056 263018300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2017	05/07/2018	280,000	280,000	1.000000		6,160		12,107		12,107	5,947						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.057 269943000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/15/2017	06/28/2018	100,000	100,000	1.000000		2,390		3,734		3,734	1,344						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0575 256925500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/28/2017	03/21/2018	395,000	395,000	1.000000		8,967		21,049		21,049	12,082						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0575 257041100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/29/2017	03/28/2018	200,000	200,000	1.000000		4,460		10,320		10,320	5,860						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0575 258826300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/24/2017	03/28/2018	80,000	80,000	1.000000		1,968		4,128		4,128	2,160						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0575 263617400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2017	05/29/2018	425,000	425,000	1.000000		9,180		17,755		17,755	8,575						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0575 298695100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2017	12/28/2018	320,000	320,000	1.000000		7,008		5,872		5,872	(1,136)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0583 293554900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2017	12/07/2018	365,000	365,000	1.000000		9,417		9,214		9,214	(203)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0588 268259800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/21/2017	07/16/2018	410,000	410,000	1.000000		9,717		14,431		14,431	4,714						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0589 286003100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2017	11/07/2018	180,000	180,000	1.000000		4,266		4,178		4,178	(88)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.059 271710400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	08/21/2018	625,000	625,000	1.000000		16,188		20,789		20,789	4,601						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0594 259562800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2017	04/30/2018	430,000	430,000	1.000000		9,503		20,129		20,129	10,626						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 249684200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/09/2017	01/08/2018	175,000	175,000	1.000000		3,868		10,908		10,908	7,040						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 249683600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/09/2017	01/08/2018	320,000	320,000	1.000000		6,784		18,378		18,378	11,594						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 249803800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/10/2017	01/08/2018	120,000	120,000	1.000000		2,556		6,892		6,892	4,336						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 250342500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/18/2017	01/08/2018	325,000	325,000	1.000000		7,053		19,466		19,466	12,413						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 250207300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/17/2017	01/16/2018	235,000	235,000	1.000000		5,217		14,511		14,511	9,294						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 250206700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/17/2017	01/16/2018	110,000	110,000	1.000000		2,343		6,283		6,283	3,940						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 251163300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/30/2017	01/29/2018	1,560,000	1,560,000	1.000000		35,100		95,605		95,605	60,505						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 251263800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/31/2017	01/29/2018	260,000	260,000	1.000000		5,876		16,061		16,061	10,185						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 251781700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/07/2017	02/07/2018	245,000	245,000	1.000000		5,464		14,526		14,526	9,062						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 251781100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/07/2017	02/07/2018	531,000	531,000	1.000000		11,151		28,381		28,381	17,230						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 252547500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/14/2017	02/14/2018	425,000	425,000	1.000000		9,435		23,372		23,372	13,937						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 252700700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/15/2017	02/14/2018	410,000	410,000	1.000000		9,184		22,885		22,885	13,701						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 253513500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/22/2017	02/14/2018	320,000	320,000	1.000000		7,136		16,805		16,805	9,669						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 253515300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/22/2017	02/21/2018	220,000	220,000	1.000000		4,862		11,778		11,778	6,916						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 254668200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/07/2017	02/28/2018	250,000	250,000	1.000000		5,375		13,052		13,052	7,677						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 254671200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/07/2017	03/07/2018	260,000	260,000	1.000000		5,746		13,753		13,753	8,007						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 255849600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/14/2017	03/07/2018	200,000	200,000	1.000000		3,900		10,579		10,579	6,679						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 256419600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2017	03/14/2018	500,000	500,000	1.000000		11,050		27,500		27,500	16,450						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 256926100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/28/2017	03/21/2018	130,000	130,000	1.000000		3,016		7,178		7,178	4,162						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 256930300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/28/2017	03/28/2018	475,000	475,000	1.000000		10,498		25,354		25,354	14,856						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 257824000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/07/2017	04/09/2018	315,000	315,000	1.000000		6,962		16,529		16,529	9,567						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 258826900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/24/2017	04/09/2018	165,000	165,000	1.000000		4,125		8,658		8,658	4,533						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 258827500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/24/2017	04/23/2018	200,000	200,000	1.000000		4,920		10,210		10,210	5,290						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 260669300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2017	05/07/2018	450,000	450,000	1.000000		9,945		20,423		20,423	10,478						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 262216100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2017	05/14/2018	410,000	410,000	1.000000		9,061		18,161		18,161	9,100						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 263022500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2017	05/21/2018	115,000	115,000	1.000000		2,542		5,008		5,008	2,466						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 264870900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/14/2017	05/29/2018	450,000	450,000	1.000000		11,475		19,355		19,355	7,880						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 264875100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/14/2017	06/14/2018	370,000	370,000	1.000000		8,214		14,398		14,398	6,184						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 265455600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2017	06/14/2018	670,000	670,000	1.000000		13,802		26,071		26,071	12,269						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 265461000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2017	06/21/2018	990,000	990,000	1.000000		21,978		40,841		40,841	18,863						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 266232600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2017	06/21/2018	345,000	345,000	1.000000		8,108		14,232		14,232	6,124						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 266235600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2017	06/28/2018	880,000	880,000	1.000000		19,536		33,992		33,992	14,456						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 266325700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/29/2017	06/28/2018	205,000	205,000	1.000000		4,326		7,919		7,919	3,593						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 267167200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2017	06/28/2018	520,000	520,000	1.000000		9,412		20,086		20,086	10,674						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 267169000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2017	07/09/2018	1,455,000	1,455,000	1.000000		32,301		63,893		63,893	31,592						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 267628000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2017	07/09/2018	625,000	625,000	1.000000		17,250		27,445		27,445	10,195						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 268724300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2017	07/09/2018	300,000	300,000	1.000000		8,790		13,174		13,174	4,384						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 267629800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2017	07/16/2018	670,000	670,000	1.000000		14,874		23,887		23,887	9,013						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 268262200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/21/2017	07/23/2018	1,475,000	1,475,000	1.000000		32,745		47,752		47,752	15,007						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 268726100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2017	07/23/2018	900,000	900,000	1.000000		19,260		29,137		29,137	9,877						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 268729700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2017	07/30/2018	2,450,000	2,450,000	1.000000		54,390		80,246		80,246	25,856						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 268838700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/31/2017	07/30/2018	430,000	430,000	1.000000		9,632		14,076		14,076	4,444						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 269418300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/07/2017	07/30/2018	950,000	950,000	1.000000		22,420		31,116		31,116	8,696						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 269415900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/07/2017	08/07/2018	1,535,471	1,535,471	1.000000		34,087		46,577		46,577	12,490						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 269943600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/15/2017	08/07/2018	100,000	100,000	1.000000		1,980		3,033		3,033	1,053						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 269816100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/14/2017	08/14/2018	2,135,000	2,135,000	1.000000		47,397		71,477		71,477	24,080						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 269946000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/15/2017	08/14/2018	300,000	300,000	1.000000		6,630		10,044		10,044	3,414						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 270257100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/21/2017	08/14/2018	655,000	655,000	1.000000		14,345		21,929		21,929	7,584						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 270761100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2017	08/14/2018	380,000	380,000	1.000000		9,348		12,722		12,722	3,374						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 270262500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/21/2017	08/21/2018	1,375,000	1,375,000	1.000000		30,525		46,233		46,233	15,708						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 270341400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/22/2017	08/21/2018	520,000	520,000	1.000000		12,168		17,491		17,491	5,323						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 270764700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2017	08/21/2018	350,000	350,000	1.000000		8,680		11,768		11,768	3,088						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 272179600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2017	08/21/2018	210,000	210,000	1.000000		5,481		7,061		7,061	1,580						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 270767700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2017	08/28/2018	1,500,000	1,500,000	1.000000		33,450		45,897		45,897	12,447						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 271008000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/29/2017	08/28/2018	430,000	430,000	1.000000		9,675		13,159		13,159	3,484						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 271713400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	08/28/2018	521,000	521,000	1.000000		12,556		15,937		15,937	3,381						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 271720000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	09/07/2018	3,000,000	3,000,000	1.000000		66,900		76,807		76,807	9,907						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 271821500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/08/2017	09/07/2018	1,000,000	1,000,000	1.000000		21,800		25,588		25,588	3,788						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 272181400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2017	09/07/2018	410,000	410,000	1.000000		8,364		10,497		10,497	2,133						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 272183200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2017	09/14/2018	2,000,000	2,000,000	1.000000		44,600		54,683		54,683	10,083						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 272288300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2017	09/14/2018	500,000	500,000	1.000000		11,250		13,671		13,671	2,421						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 276126400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2017	09/14/2018	1,270,000	1,270,000	1.000000		27,813		34,723		34,723	6,910						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 276130600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2017	09/21/2018	1,920,000	1,920,000	1.000000		42,816		54,558		54,558	11,742						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 276876400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/28/2018	2,130,000	2,130,000	1.000000		47,499		67,518		67,518	20,019						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 277777500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	10/08/2018	150,000	150,000	1.000000		3,180		4,262		4,262	1,082						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 277787700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	10/08/2018	2,050,000	2,050,000	1.000000		45,510		60,663		60,663	15,153						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 279750900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/08/2018	175,000	175,000	1.000000		4,253		5,179		5,179	926						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 278375700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2017	10/15/2018	2,700,000	2,700,000	1.000000		60,210		69,131		69,131	8,921						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 279758700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/22/2018	2,640,000	2,640,000	1.000000		58,872		73,595		73,595	14,723						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 280437900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/30/2017	10/29/2018	3,500,000	3,500,000	1.000000		78,050		96,462		96,462	18,412						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 281525400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2017	10/29/2018	1,125,000	1,125,000	1.000000		28,688		31,006		31,006	2,318						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 281529600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2017	11/07/2018	4,500,000	4,500,000	1.000000		100,350		105,586		105,586	5,236						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 282312000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2017	11/07/2018	1,220,000	1,220,000	1.000000		23,180		28,626		28,626	5,446						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 283848700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2017	11/07/2018	320,000	320,000	1.000000		7,488		7,508		7,508	20						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 282317400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2017	11/14/2018	1,300,000	1,300,000	1.000000		28,990		35,933		35,933	6,943						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 283851100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2017	11/14/2018	1,025,000	1,025,000	1.000000		27,675		28,332		28,332	657						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 283857100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2017	11/21/2018	1,400,000	1,400,000	1.000000		31,220		31,248		31,248	28						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 286009100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2017	11/28/2018	605,000	605,000	1.000000		13,492		12,888		12,888	(604)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 288505900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	12/07/2018	750,000	750,000	1.000000		16,800		19,280		19,280	2,480						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.06 298695700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2017	12/28/2018	115,000	115,000	1.000000		2,576		2,163		2,163	(413)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0605 288501700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	11/28/2018	2,200,000	2,200,000	1.000000		42,240		47,092		47,092	4,852						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0607 286004900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2017	11/21/2018	730,000	730,000	1.000000		16,936		16,403		16,403	(533)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0608 264174300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/07/2017	06/07/2018	1,486,230	1,486,230	1.000000		33,292		58,611		58,611	25,319						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0608 277781700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	09/28/2018	605,000	605,000	1.000000		14,581		19,341		19,341	4,760						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.061 298689700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2017	12/21/2018	1,115,000	1,115,000	1.000000		28,098		24,361		24,361	(3,737)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0613 283848100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2017	10/29/2018	602,500	602,500	1.000000		16,328		16,825		16,825	497						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0615 255954300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/15/2017	02/28/2018	320,000	320,000	1.000000		6,208		16,995		16,995	10,787						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0616 264873300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/14/2017	06/07/2018	500,000	500,000	1.000000		11,750		19,879		19,879	8,129						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0622 289259200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2017	12/07/2018	1,570,000	1,570,000	1.000000		39,250		41,269		41,269	2,019						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0625 251910800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/08/2017	02/07/2018	170,000	170,000	1.000000		3,825		10,080		10,080	6,255						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0625 267800600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/17/2017	07/16/2018	580,000	580,000	1.000000		13,166		21,207		21,207	8,041						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0625 269813700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/14/2017	08/07/2018	600,000	600,000	1.000000		12,600		18,638		18,638	6,038						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0625 276124000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2017	09/07/2018	315,000	315,000	1.000000		6,615		8,250		8,250	1,635						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0625 279753300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/15/2018	140,000	140,000	1.000000		3,052		3,671		3,671	619						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0625 282318000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2017	11/14/2018	400,000	400,000	1.000000		9,080		11,340		11,340	2,260						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0625 283851700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2017	11/14/2018	100,000	100,000	1.000000		2,760		2,835		2,835	75						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0625 284566700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/22/2017	11/21/2018	680,000	680,000	1.000000		15,844		15,533		15,533	(311)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0625 293556700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2017	12/14/2018	1,570,000	1,570,000	1.000000		39,407		38,231		38,231	(1,176)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0625 293560900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2017	12/21/2018	1,300,000	1,300,000	1.000000		29,640		28,808		28,808	(832)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0625 298696300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2017	12/28/2018	805,000	805,000	1.000000		18,354		15,488		15,488	(2,866)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0629 254124400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/28/2017	02/21/2018	605,000	605,000	1.000000		13,068		32,524		32,524	19,456						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.063 276870400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/21/2018	525,000	525,000	1.000000		10,658		15,358		15,358	4,700						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0632 293554300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2017	11/28/2018	160,000	160,000	1.000000		3,648		3,510		3,510	(138)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.064 258303700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/17/2017	04/16/2018	440,000	440,000	1.000000		10,076		23,969		23,969	13,893						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.064 260666300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2017	04/30/2018	260,000	260,000	1.000000		6,188		12,813		12,813	6,625						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.064 280433700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/30/2017	10/22/2018	470,000	470,000	1.000000		10,951		13,622		13,622	2,671						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0641 254126200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/28/2017	02/28/2018	475,000	475,000	1.000000		10,830		25,939		25,939	15,109						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0643 254841800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/08/2017	03/07/2018	370,000	370,000	1.000000		8,436		20,569		20,569	12,133						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.065 251909600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/08/2017	01/29/2018	605,000	605,000	1.000000		14,097		37,856		37,856	23,759						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.065 254667000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/07/2017	02/21/2018	200,000	200,000	10.000000		4,320		10,977		10,977	6,657						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.065 254244000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/01/2017	02/28/2018	450,000	450,000	1.000000		11,070		24,798		24,798	13,728						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.065 255850200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/14/2017	03/07/2018	510,000	510,000	1.000000		10,353		28,564		28,564	18,211						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.065 255955500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/15/2017	03/14/2018	500,000	500,000	1.000000		11,900		29,293		29,293	17,393						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.065 256420200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2017	03/14/2018	500,000	500,000	1.000000		11,500		29,293		29,293	17,793						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.065 256423200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2017	03/21/2018	1,000,000	1,000,000	1.000000		23,000		58,892		58,892	35,892						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.065 256926700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/28/2017	03/21/2018	250,000	250,000	1.000000		6,025		14,723		14,723	8,698						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.065 259563400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2017	04/30/2018	525,000	525,000	1.000000		12,128		26,140		26,140	14,012						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.065 259724500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/01/2017	04/30/2018	200,000	200,000	1.000000		4,800		9,958		9,958	5,158						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.065 260669900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2017	05/07/2018	425,000	425,000	1.000000		9,775		20,339		20,339	10,564						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.065 262213700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2017	05/07/2018	400,000	400,000	1.000000		9,560		19,143		19,143	9,583						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.065 262216700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2017	05/14/2018	1,510,000	1,510,000	1.000000		34,730		70,486		70,486	35,756						0010

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JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.065 263612000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2017	05/14/2018	385,000	385,000	1.000000		9,125		17,972		17,972	8,847						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.065 263023100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2017	05/21/2018	730,000	730,000	1.000000		16,790		33,489		33,489	16,699						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.065 263614400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2017	05/21/2018	637,500	637,500	1.000000		14,918		29,245		29,245	14,327						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.065 263618000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2017	05/29/2018	930,000	930,000	1.000000		21,390		42,146		42,146	20,756						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.065 265461600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2017	06/21/2018	430,000	430,000	1.000000		9,933		18,694		18,694	8,761						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.065 270257700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/21/2017	08/14/2018	380,000	380,000	1.000000		8,626		13,363		13,363	4,737						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.065 270342000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/22/2017	08/21/2018	300,000	300,000	1.000000		7,320		10,606		10,606	3,286						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.065 271008600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/29/2017	08/28/2018	510,000	510,000	1.000000		11,934		16,366		16,366	4,432						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.065 271714000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	08/28/2018	630,000	630,000	1.000000		15,750		20,206		20,206	4,456						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.065 271720600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	09/07/2018	1,965,000	1,965,000	1.000000		45,588		52,559		52,559	6,971						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.065 272183800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2017	09/14/2018	995,000	995,000	1.000000		23,184		28,473		28,473	5,289						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.065 276127000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2017	09/14/2018	205,000	205,000	1.000000		4,674		5,866		5,866	1,192						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.065 276867400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/14/2018	200,000	200,000	1.000000		3,940		5,723		5,723	1,783						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.065 276131200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2017	09/21/2018	1,725,000	1,725,000	1.000000		40,020		51,376		51,376	11,356						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.065 277052900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/29/2017	09/28/2018	600,000	600,000	1.000000		13,920		20,005		20,005	6,085						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.065 277788300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	10/08/2018	1,900,000	1,900,000	1.000000		43,890		59,038		59,038	15,148						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.065 278376300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2017	10/15/2018	1,150,000	1,150,000	1.000000		26,680		30,830		30,830	4,150						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.065 280438500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/30/2017	10/29/2018	3,000,000	3,000,000	1.000000		69,600		86,749		86,749	17,149						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.065 281530200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2017	11/07/2018	2,000,000	2,000,000	1.000000		46,400		49,101		49,101	2,701						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.065 282312600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2017	11/07/2018	235,000	235,000	1.000000		4,653		5,769		5,769	1,116						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.065 282318600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2017	11/14/2018	385,000	385,000	1.000000		8,932		11,177		11,177	2,245						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.065 283857700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2017	11/21/2018	900,000	900,000	1.000000		20,880		21,017		21,017	137						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.065 289263400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2017	12/14/2018	1,060,000	1,060,000	1.000000		24,698		26,411		26,411	1,713						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.065 298690300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2017	12/21/2018	520,000	520,000	1.000000		13,572		11,784		11,784	(1,788)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.065 298696900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2017	12/28/2018	610,000	610,000	1.000000		14,213		11,987		11,987	(2,226)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0655 257040500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/29/2017	03/14/2018	215,000	215,000	1.000000		5,246		12,670		12,670	7,424						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0656 269416500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/07/2017	08/07/2018	567,085	567,085	1.000000		13,156		18,100		18,100	4,944						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0661 266233200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2017	06/21/2018	285,000	285,000	1.000000		7,040		12,522		12,522	5,482						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0663 266326300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/29/2017	06/28/2018	345,000	345,000	1.000000		7,659		14,183		14,183	6,524						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0663 282309600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2017	10/29/2018	205,000	205,000	1.000000		4,777		5,996		5,996	1,219						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0666 269811300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/14/2017	07/23/2018	410,000	410,000	1.000000		9,307		14,088		14,088	4,781						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0668 267626200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2017	06/14/2018	300,000	300,000	1.000000		7,350		12,461		12,461	5,111						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0675 268262800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/21/2017	07/23/2018	860,000	860,000	1.000000		20,210		29,766		29,766	9,556						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0677 267167800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2017	06/28/2018	230,000	230,000	1.000000		4,393		9,573		9,573	5,180						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0679 286003700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2017	11/14/2018	200,000	200,000	1.000000		5,880		5,956		5,956	76						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0684 277776900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	09/14/2018	270,000	270,000	1.000000		5,832		7,940		7,940	2,108						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0687 269810700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/14/2017	07/16/2018	275,000	275,000	1.000000		6,958		10,625		10,625	3,667						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.07 250975400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/26/2017	01/08/2018	270,000	270,000	1.000000		6,939		18,718		18,718	11,779						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.07 249684800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/09/2017	01/08/2018	490,000	490,000	7.000000		11,025		31,717		31,717	20,692						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.07 250207900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/17/2017	01/16/2018	485,000	485,000	1.000000		10,961		31,023		31,023	20,062						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.07 251782300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/07/2017	02/07/2018	695,000	695,000	1.000000		15,777		42,512		42,512	26,735						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.07 252543900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/14/2017	02/07/2018	220,000	220,000	1.000000		5,566		13,457		13,457	7,891						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.07 252548100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/14/2017	02/14/2018	245,000	245,000	1.000000		5,586		14,046		14,046	8,460						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.07 254840600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/08/2017	02/28/2018	320,000	320,000	1.000000		7,200		18,454		18,454	11,254						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.07 256930900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/28/2017	03/28/2018	1,395,000	1,395,000	1.000000		33,201		83,515		83,515	50,314						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.07 257041700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/29/2017	03/28/2018	440,000	440,000	1.000000		10,824		26,342		26,342	15,518						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.07 257820400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/07/2017	03/28/2018	320,000	320,000	1.000000		7,872		19,158		19,158	11,286						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.07 257824600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/07/2017	04/09/2018	2,550,000	2,550,000	1.000000		60,690		149,935		149,935	89,245						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.07 258377900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/18/2017	04/09/2018	300,000	300,000	1.000000		7,050		17,639		17,639	10,589						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.07 258304300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/17/2017	04/16/2018	130,000	130,000	1.000000		3,107		7,551		7,551	4,444						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.07 258378500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/18/2017	04/16/2018	280,000	280,000	1.000000		6,552		16,264		16,264	9,712						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.07 259564000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2017	04/30/2018	470,000	470,000	1.000000		11,233		24,532		24,532	13,299						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.07 260666900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2017	04/30/2018	205,000	205,000	1.000000		5,084		10,700		10,700	5,616						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.07 264875700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/14/2017	06/14/2018	240,000	240,000	1.000000		5,760		10,236		10,236	4,476						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.07 265456200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2017	06/14/2018	260,000	260,000	1.000000		5,772		11,089		11,089	5,317						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.07 266325100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/29/2017	06/14/2018	295,000	295,000	1.000000		6,608		12,582		12,582	5,974						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.07 266236200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2017	06/28/2018	1,075,000	1,075,000	1.000000		25,693		45,613		45,613	19,920						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.07 267169600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2017	07/09/2018	595,000	595,000	1.000000		14,221		29,054		29,054	14,833						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.07 268839300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/31/2017	07/30/2018	220,000	220,000	1.000000		5,302		7,865		7,865	2,563						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.07 270254100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/21/2017	07/30/2018	215,000	215,000	1.000000		4,859		7,689		7,689	2,830						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.07 270258300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/21/2017	08/14/2018	150,000	150,000	1.000000		3,525		5,504		5,504	1,979						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.07 271711000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	08/21/2018	195,000	195,000	1.000000		5,538		7,196		7,196	1,658						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.07 271714600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	08/28/2018	411,000	411,000	1.000000		10,686		13,733		13,733	3,047						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.07 271721200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	09/07/2018	397,000	397,000	1.000000		9,528		11,024		11,024	1,496						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.07 272184400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2017	09/14/2018	595,000	595,000	1.000000		14,340		17,709		17,709	3,369						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.07 278376900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2017	10/15/2018	680,000	680,000	1.000000		16,320		18,971		18,971	2,651						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.07 280434300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/30/2017	10/22/2018	1,362,500	1,362,500	1.000000		33,245		41,548		41,548	8,303						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.07 280439100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/30/2017	10/29/2018	1,175,000	1,175,000	1.000000		28,200		35,429		35,429	7,229						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.07 281526000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2017	10/29/2018	455,000	455,000	1.000000		12,558		13,719		13,719	1,161						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.07 281530800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2017	11/07/2018	1,175,000	1,175,000	1.000000		28,200		30,003		30,003	1,803						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.07 283852300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2017	11/14/2018	400,000	400,000	1.000000		11,760		12,120		12,120	360						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.07 284567300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/22/2017	11/21/2018	480,000	480,000	1.000000		11,808		11,656		11,656	(152)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.07 286009700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2017	11/28/2018	3,400,000	3,400,000	1.000000		81,600		78,735		78,735	(2,865)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.07 288506500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	12/07/2018	5,100,000	5,100,000	1.000000		122,910		143,648		143,648	20,738						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.07 289264000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2017	12/14/2018	3,560,000	3,560,000	1.000000		85,796		92,451		92,451	6,655						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.07 298690900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2017	12/21/2018	590,000	590,000	1.000000		15,989		13,919		13,919	(2,070)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0707 272182000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2017	09/07/2018	225,000	225,000	1.000000		4,973		6,278		6,278	1,305						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0715 267628600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2017	07/09/2018	505,000	505,000	1.000000		15,352		25,000		25,000	9,648						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0718 289259800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2017	12/07/2018	1,655,000	1,655,000	1.000000		44,354		47,272		47,272	2,918						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0719 265462200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2017	06/21/2018	635,000	635,000	1.000000		15,367		29,349		29,349	13,982						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.072 263017700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2017	04/30/2018	230,000	230,000	1.000000		5,934		12,210		12,210	6,276						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.072 265454400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2017	06/07/2018	340,000	340,000	1.000000		7,582		14,787		14,787	7,205						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0722 277782300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	09/28/2018	1,560,000	1,560,000	1.000000		40,872		55,262		55,262	14,390						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0725 276269900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/22/2017	09/21/2018	750,000	750,000	1.000000		18,525		23,692		23,692	5,167						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0725 276871000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/21/2018	735,000	735,000	1.000000		15,876		23,216		23,216	7,340						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0725 276877000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/28/2018	1,725,000	1,725,000	1.000000		42,090		61,247		61,247	19,157						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0725 277053500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/29/2017	09/28/2018	600,000	600,000	1.000000		14,640		21,313		21,313	6,673						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0725 277788900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	10/08/2018	4,100,000	4,100,000	1.000000		99,630		135,503		135,503	35,873						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0725 280431300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/30/2017	10/08/2018	455,000	455,000	1.000000		11,830		15,038		15,038	3,208						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0725 278377500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2017	10/15/2018	1,225,000	1,225,000	1.000000		29,890		34,790		34,790	4,900						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0725 279759300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/22/2018	1,500,000	1,500,000	1.000000		36,600		46,610		46,610	10,010						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0725 280439700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/30/2017	10/29/2018	1,125,000	1,125,000	1.000000		27,450		34,568		34,568	7,118						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0725 281531400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2017	11/07/2018	1,350,000	1,350,000	1.000000		32,940		35,084		35,084	2,144						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0725 282313200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2017	11/07/2018	1,050,000	1,050,000	1.000000		21,735		27,288		27,288	5,553						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0725 283849300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2017	11/07/2018	400,000	400,000	1.000000		10,280		10,395		10,395	115						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0725 282319200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2017	11/14/2018	2,450,000	2,450,000	1.000000		59,780		75,688		75,688	15,908						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0725 283858300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2017	11/21/2018	1,750,000	1,750,000	1.000000		42,700		43,263		43,263	563						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0725 286005500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2017	11/21/2018	1,165,000	1,165,000	1.000000		29,358		28,801		28,801	(557)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0725 286010300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2017	11/28/2018	1,200,000	1,200,000	1.000000		29,280		28,274		28,274	(1,006)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0725 288507100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	12/07/2018	2,240,000	2,240,000	1.000000		54,880		64,318		64,318	9,438						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0726 269811900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/14/2017	07/30/2018	725,000	725,000	1.000000		17,400		26,421		26,421	9,021						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.073 268260400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/21/2017	07/16/2018	690,000	690,000	1.000000		18,216		27,546		27,546	9,330						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0731 288502300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	11/28/2018	1,340,000	1,340,000	1.000000		28,006		31,699		31,699	3,693						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0732 279751500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/08/2018	625,000	625,000	1.000000		16,813		20,762		20,762	3,949						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0734 277778100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	09/21/2018	387,500	387,500	1.000000		9,029		12,316		12,316	3,287						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0737 264174900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/07/2017	06/07/2018	1,734,894	1,734,894	1.000000		42,505		76,376		76,376	33,871						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0745 293557300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2017	12/14/2018	1,770,000	1,770,000	1.000000		48,498		47,498		47,498	(1,000)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.075 259723900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/01/2017	04/16/2018	180,000	180,000	1.000000		5,274		10,949		10,949	5,675						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.075 262212500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2017	04/30/2018	250,000	250,000	1.000000		6,650		13,589		13,589	6,939						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.075 260670500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2017	05/07/2018	330,000	330,000	1.000000		8,118		17,191		17,191	9,073						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.075 262217300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2017	05/14/2018	1,460,000	1,460,000	1.000000		35,916		74,131		74,131	38,215						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.075 263612600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2017	05/14/2018	550,000	550,000	1.000000		13,915		27,926		27,926	14,011						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.075 266324500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/29/2017	05/14/2018	175,000	175,000	1.000000		4,533		8,886		8,886	4,353						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.075 263023700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2017	05/21/2018	650,000	650,000	1.000000		15,990		32,429		32,429	16,439						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.075 263615000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2017	05/21/2018	800,000	800,000	1.000000		20,080		39,913		39,913	19,833						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.075 264871500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/14/2017	05/29/2018	550,000	550,000	1.000000		15,620		27,113		27,113	11,493						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.075 267165400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2017	06/21/2018	330,000	330,000	1.000000		7,128		15,621		15,621	8,493						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.075 266236800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2017	06/28/2018	1,040,000	1,040,000	1.000000		25,584		45,815		45,815	20,231						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.075 267630400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2017	07/16/2018	460,000	460,000	1.000000		11,362		18,620		18,620	7,258						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.075 268362800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/24/2017	07/23/2018	490,000	490,000	1.000000		11,858		17,890		17,890	6,032						0010

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JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.075 268730300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2017	07/30/2018	3,560,000	3,560,000	1.000000		87,932		131,841		131,841	43,909						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.075 269417100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/07/2017	08/07/2018	964,633	964,633	1.000000		23,826		32,954		32,954	9,128						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.075 269814300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/14/2017	08/07/2018	865,000	865,000	1.000000		19,636		29,551		29,551	9,915						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.075 269816700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/14/2017	08/14/2018	2,000,000	2,000,000	1.000000		49,400		76,133		76,133	26,733						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.075 269946600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/15/2017	08/14/2018	250,000	250,000	1.000000		6,125		9,517		9,517	3,392						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.075 270258900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/21/2017	08/14/2018	835,000	835,000	1.000000		20,207		31,786		31,786	11,579						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.075 270761700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2017	08/14/2018	395,000	395,000	1.000000		10,863		15,036		15,036	4,173						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.075 271709800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	08/14/2018	300,000	300,000	1.000000		8,730		11,420		11,420	2,690						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.075 270263100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/21/2017	08/21/2018	845,000	845,000	1.000000		20,872		32,373		32,373	11,501						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.075 270765300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2017	08/21/2018	1,120,000	1,120,000	1.000000		31,136		42,909		42,909	11,773						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.075 270768300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2017	08/28/2018	650,000	650,000	1.000000		16,120		22,510		22,510	6,390						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.075 271715200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	08/28/2018	247,000	247,000	1.000000		6,620		8,551		8,551	1,931						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.075 271721800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	09/07/2018	2,150,000	2,150,000	1.000000		53,320		61,655		61,655	8,335						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.075 272185000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2017	09/14/2018	310,000	310,000	1.000000		7,688		9,546		9,546	1,858						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.075 272288900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2017	09/14/2018	260,000	260,000	1.000000		6,500		8,006		8,006	1,506						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.075 276131800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2017	09/21/2018	1,000,000	1,000,000	1.000000		24,800		32,127		32,127	7,327						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.075 276871600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/21/2018	1,080,000	1,080,000	1.000000		23,652		34,697		34,697	11,045						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.075 277782900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	09/28/2018	610,000	610,000	1.000000		16,226		22,062		22,062	5,836						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.075 277789500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	10/08/2018	500,000	500,000	1.000000		12,350		16,822		16,822	4,472						0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.075 280434900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/30/2017	10/22/2018	355,000	355,000	1.000000		8,911		11,226		11,226	2,315						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.075 281526600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2017	10/29/2018	470,000	470,000	1.000000		13,395		14,699		14,699	1,304						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.075 281532000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2017	11/07/2018	1,450,000	1,450,000	1.000000		35,960		38,308		38,308	2,348						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.075 283852900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2017	11/14/2018	490,000	490,000	1.000000		14,847		15,414		15,414	567						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.075 284567900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/22/2017	11/21/2018	1,775,000	1,775,000	1.000000		45,263		44,597		44,597	(666)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.075 288499300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	11/21/2018	180,000	180,000	1.000000		3,978		4,524		4,524	546						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.075 288507700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	12/07/2018	425,000	425,000	1.000000		10,583		12,425		12,425	1,842						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.075 289264600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2017	12/14/2018	1,780,000	1,780,000	1.000000		44,322		47,930		47,930	3,608						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.075 293561500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2017	12/21/2018	7,970,000	7,970,000	1.000000		197,656		194,707		194,707	(2,949)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.075 298691500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2017	12/21/2018	1,290,000	1,290,000	1.000000		36,120		31,515		31,515	(4,605)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.075 298697500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2017	12/28/2018	3,060,000	3,060,000	1.000000		75,888		64,542		64,542	(11,346)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0756 267629200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2017	07/09/2018	660,000	660,000	1.000000		20,592		33,835		33,835	13,243						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.076 261876800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/09/2017	04/23/2018	170,000	170,000	1.000000		4,913		10,241		10,241	5,328						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.076 278371500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2017	09/28/2018	326,500	326,500	1.000000		10,089		11,892		11,892	1,803						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0765 268726700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2017	07/23/2018	615,000	615,000	1.000000		14,637		22,663		22,663	8,026						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0765 279753900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/15/2018	170,000	170,000	1.000000		4,046		4,955		4,955	909						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.077 266326900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/29/2017	06/28/2018	475,000	475,000	1.000000		11,210		21,210		21,210	10,000						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0775 272180200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2017	08/28/2018	200,000	200,000	1.000000		5,420		7,037		7,037	1,617						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0775 298688500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2017	12/14/2018	300,000	300,000	1.000000		9,210		8,211		8,211	(999)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0781 293553700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2017	11/21/2018	205,000	205,000	1.000000		5,351		5,250		5,250	(101)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 249685400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/09/2017	01/08/2018	2,975,000	2,975,000	1.000000		73,483		229,072		229,072	155,589						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 250208500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/17/2017	01/16/2018	1,200,000	1,200,000	1.000000		29,640		89,913		89,913	60,273						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 250976000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/26/2017	01/16/2018	500,000	500,000	1.000000		13,250		36,566		36,566	23,316						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 250650700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/23/2017	01/22/2018	3,900,000	3,900,000	1.000000		97,890		293,034		293,034	195,144						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 250976600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/26/2017	01/22/2018	270,000	270,000	1.000000		7,155		19,187		19,187	12,032						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 251263200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/31/2017	01/22/2018	910,000	910,000	1.000000		22,841		67,481		67,481	44,640						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 252698900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/15/2017	01/22/2018	105,000	105,000	1.000000		2,940		7,482		7,482	4,542						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 251163900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/30/2017	01/29/2018	1,665,000	1,665,000	1.000000		41,625		120,958		120,958	79,333						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 251264400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/31/2017	01/29/2018	395,000	395,000	1.000000		9,836		28,696		28,696	18,860						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 252699500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/15/2017	01/29/2018	445,000	445,000	1.000000		12,505		31,756		31,756	19,251						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 251782900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/07/2017	02/07/2018	1,425,000	1,425,000	1.000000		35,483		100,404		100,404	64,921						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 251911400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/08/2017	02/07/2018	300,000	300,000	1.000000		7,530		21,139		21,139	13,609						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 252544500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/14/2017	02/07/2018	195,000	195,000	1.000000		5,421		13,740		13,740	8,319						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 252548700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/14/2017	02/14/2018	1,445,000	1,445,000	1.000000		36,125		93,107		93,107	56,982						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 252701300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/15/2017	02/14/2018	360,000	360,000	1.000000		9,000		23,196		23,196	14,196						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 254242800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/01/2017	02/14/2018	245,000	245,000	1.000000		6,762		15,786		15,786	9,024						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 253403500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/21/2017	02/21/2018	1,080,000	1,080,000	1.000000		27,108		65,979		65,979	38,871						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 253515900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/22/2017	02/21/2018	800,000	800,000	1.000000		19,760		48,873		48,873	29,113						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 254126800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/28/2017	02/28/2018	1,470,000	1,470,000	1.000000		36,897		90,833		90,833	53,936						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 254244600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/01/2017	02/28/2018	975,000	975,000	1.000000		26,325		60,247		60,247	33,922						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 254668800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/07/2017	02/28/2018	285,000	285,000	1.000000		6,954		17,611		17,611	10,657						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 254671800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/07/2017	03/07/2018	1,750,000	1,750,000	1.000000		44,100		111,027		111,027	66,927						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 254842400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/08/2017	03/07/2018	415,000	415,000	1.000000		10,417		26,329		26,329	15,912						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 255850800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/14/2017	03/07/2018	735,000	735,000	1.000000		16,244		46,631		46,631	30,387						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 255853800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/14/2017	03/14/2018	560,000	560,000	1.000000		14,112		37,911		37,911	23,799						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 255956100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/15/2017	03/14/2018	275,000	275,000	1.000000		7,178		18,617		18,617	11,439						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 256423800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2017	03/21/2018	2,000,000	2,000,000	1.000000		50,600		136,744		136,744	86,144						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 256554900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/22/2017	03/21/2018	450,000	450,000	1.000000		11,385		30,768		30,768	19,383						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 256931500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/28/2017	03/28/2018	1,650,000	1,650,000	1.000000		41,580		107,726		107,726	66,146						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 257042300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/29/2017	03/28/2018	325,000	325,000	1.000000		8,483		21,219		21,219	12,736						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 257821000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/07/2017	03/28/2018	200,000	200,000	1.000000		5,220		13,058		13,058	7,838						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 257825200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/07/2017	04/09/2018	2,270,000	2,270,000	1.000000		57,431		145,485		145,485	88,054						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 257938900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/10/2017	04/09/2018	400,000	400,000	1.000000		10,480		25,636		25,636	15,156						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 259723300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/01/2017	04/09/2018	115,000	115,000	1.000000		3,496		7,370		7,370	3,874						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 258304900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/17/2017	04/16/2018	1,175,000	1,175,000	1.000000		29,728		74,389		74,389	44,661						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 258828100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/24/2017	04/23/2018	200,000	200,000	1.000000		5,660		12,430		12,430	6,770						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 259559200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2017	04/23/2018	600,000	600,000	1.000000		17,580		37,290		37,290	19,710						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 259564600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2017	04/30/2018	685,000	685,000	1.000000		17,399		38,558		38,558	21,159						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 261878000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/09/2017	04/30/2018	310,000	310,000	1.000000		8,091		17,449		17,449	9,358						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 260671100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2017	05/07/2018	575,000	575,000	1.000000		14,548		30,982		30,982	16,434						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 262217900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2017	05/14/2018	330,000	330,000	1.000000		8,349		17,328		17,328	8,979						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 263024300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2017	05/21/2018	480,000	480,000	1.000000		12,096		24,762		24,762	12,666						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 263615600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2017	05/21/2018	250,000	250,000	1.000000		6,425		12,897		12,897	6,472						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 264872100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/14/2017	05/29/2018	275,000	275,000	1.000000		8,058		14,021		14,021	5,963						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 264175500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/07/2017	06/07/2018	1,422,163	1,422,163	1.000000		36,123		65,152		65,152	29,029						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 264873900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/14/2017	06/07/2018	615,000	615,000	1.000000		16,298		28,174		28,174	11,876						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 264876300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/14/2017	06/14/2018	740,000	740,000	1.000000		18,796		33,786		33,786	14,990						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 265456800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2017	06/14/2018	860,000	860,000	1.000000		20,210		39,265		39,265	19,055						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 265462800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2017	06/21/2018	1,500,000	1,500,000	1.000000		37,950		73,481		73,481	35,531						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 266233800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2017	06/21/2018	550,000	550,000	1.000000		14,795		26,943		26,943	12,148						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 266237400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2017	06/28/2018	385,000	385,000	1.000000		9,741		17,519		17,519	7,778						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 267170200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2017	07/09/2018	1,425,000	1,425,000	1.000000		36,195		75,550		75,550	39,355						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 267801200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/17/2017	07/16/2018	390,000	390,000	1.000000		9,906		16,289		16,289	6,383						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 268839900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/31/2017	07/30/2018	405,000	405,000	1.000000		10,328		15,454		15,454	5,126						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 269418900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/07/2017	07/30/2018	950,000	950,000	1.000000		25,650		36,247		36,247	10,597						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 269417700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/07/2017	08/07/2018	902,862	902,862	1.000000		22,933		31,749		31,749	8,816						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 269814900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/14/2017	08/07/2018	875,000	875,000	1.000000		20,388		30,769		30,769	10,381						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 270255300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/21/2017	08/07/2018	430,000	430,000	1.000000		9,546		15,121		15,121	5,575						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 271709200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	08/07/2018	100,000	100,000	1.000000		2,690		3,516		3,516	826						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 269817300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/14/2017	08/14/2018	1,075,000	1,075,000	1.000000		27,305		42,246		42,246	14,941						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 269947200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/15/2017	08/14/2018	350,000	350,000	1.000000		8,820		13,755		13,755	4,935						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 270259500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/21/2017	08/14/2018	235,000	235,000	1.000000		5,852		9,235		9,235	3,383						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 270263700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/21/2017	08/21/2018	1,030,000	1,030,000	1.000000		26,162		40,767		40,767	14,605						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 270342600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/22/2017	08/21/2018	520,000	520,000	1.000000		13,936		20,589		20,589	6,653						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 270765900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2017	08/21/2018	760,000	760,000	1.000000		21,736		30,081		30,081	8,345						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 270768900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2017	08/28/2018	1,000,000	1,000,000	1.000000		25,500		35,708		35,708	10,208						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 271009200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/29/2017	08/28/2018	1,110,000	1,110,000	1.000000		28,527		39,644		39,644	11,117						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 271715800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	08/28/2018	1,301,000	1,301,000	1.000000		35,908		46,442		46,442	10,534						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 271722400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	09/07/2018	5,800,000	5,800,000	1.000000		147,900		171,004		171,004	23,104						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 272182600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2017	09/07/2018	2,500,000	2,500,000	1.000000		58,000		73,709		73,709	15,709						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 272185600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2017	09/14/2018	6,000,000	6,000,000	1.000000		153,000		190,294		190,294	37,294						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 272289500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2017	09/14/2018	500,000	500,000	1.000000		12,850		15,858		15,858	3,008						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 276127600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2017	09/14/2018	2,295,000	2,295,000	1.000000		57,605		72,787		72,787	15,182						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 276868000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/14/2018	665,000	665,000	1.000000		14,231		21,091		21,091	6,860						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 276132400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2017	09/21/2018	2,300,000	2,300,000	1.000000		58,650		76,178		76,178	17,528						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 276872200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/21/2018	900,000	900,000	1.000000		20,160		29,809		29,809	9,649						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 277778700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	09/21/2018	350,000	350,000	1.000000		8,470		11,592		11,592	3,122						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 276877600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2017	09/28/2018	915,000	915,000	1.000000		23,241		34,214		34,214	10,973						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 277783500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	09/28/2018	135,000	135,000	1.000000		3,699		5,048		5,048	1,349						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 277790100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	10/08/2018	1,300,000	1,300,000	1.000000		33,020		45,165		45,165	12,145						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 279752100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/08/2018	140,000	140,000	1.000000		3,906		4,864		4,864	958						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 278378100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2017	10/15/2018	1,815,000	1,815,000	1.000000		46,283		53,984		53,984	7,701						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 279754500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/15/2018	1,460,000	1,460,000	1.000000		35,332		43,425		43,425	8,093						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 279759900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/22/2018	2,030,000	2,030,000	1.000000		51,765		66,257		66,257	14,492						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 280435500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/30/2017	10/22/2018	800,000	800,000	1.000000		20,640		26,111		26,111	5,471						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 280440300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/30/2017	10/29/2018	2,500,000	2,500,000	1.000000		63,750		80,722		80,722	16,972						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 281527200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2017	10/29/2018	795,000	795,000	1.000000		23,373		25,670		25,670	2,297						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 281532600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2017	11/07/2018	3,500,000	3,500,000	1.000000		89,250		95,250		95,250	6,000						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 282313800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2017	11/07/2018	1,385,000	1,385,000	1.000000		29,916		37,692		37,692	7,776						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 282319800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2017	11/14/2018	2,800,000	2,800,000	1.000000		71,120		91,018		91,018	19,898						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 283853500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2017	11/14/2018	475,000	475,000	1.000000		14,868		15,441		15,441	573						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 283858900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2017	11/21/2018	2,050,000	2,050,000	1.000000		52,070		53,070		53,070	1,000						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 286006100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2017	11/21/2018	1,045,000	1,045,000	1.000000		27,484		27,053		27,053	(431)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 288499900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	11/21/2018	700,000	700,000	1.000000		15,820		18,121		18,121	2,301						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 286010900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2017	11/28/2018	1,640,000	1,640,000	1.000000		41,656		40,426		40,426	(1,230)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 288502900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	11/28/2018	680,000	680,000	1.000000		14,688		16,762		16,762	2,074						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 288508300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	12/07/2018	4,550,000	4,550,000	1.000000		116,480		137,426		137,426	20,946						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 289265200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2017	12/14/2018	1,550,000	1,550,000	1.000000		39,680		43,076		43,076	3,396						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 293562100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2017	12/21/2018	600,000	600,000	1.000000		15,300		15,109		15,109	(191)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 298692100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2017	12/21/2018	1,390,000	1,390,000	1.000000		40,032		35,003		35,003	(5,029)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.08 298698100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2017	12/28/2018	5,115,000	5,115,000	1.000000		130,433		111,008		111,008	(19,425)						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0804 289260400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2017	12/07/2018	1,510,000	1,510,000	1.000000		42,582		45,718		45,718	3,136						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.081 254242200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/01/2017	02/07/2018	185,000	185,000	1.000000		5,735		13,126		13,126	7,391						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.081 271711600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	08/21/2018	290,000	290,000	1.000000		8,816		11,547		11,547	2,731						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0825 267631000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2017	07/16/2018	425,000	425,000	1.000000		10,923		18,002		18,002	7,079						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0825 276124600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2017	09/07/2018	370,000	370,000	1.000000		8,769		11,045		11,045	2,276						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0844 278370300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2017	09/21/2018	220,000	220,000	1.000000		6,358		7,460		7,460	1,102						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0845 293557900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2017	12/14/2018	1,775,000	1,775,000	1.000000		51,298		50,582		50,582	(716)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.085 254125000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/28/2017	02/21/2018	1,150,000	1,150,000	1.000000		28,405		71,878		71,878	43,473						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.085 254127400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/28/2017	02/28/2018	315,000	315,000	1.000000		8,096		19,964		19,964	11,868						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.085 254669400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/07/2017	02/28/2018	335,000	335,000	1.000000		8,342		21,231		21,231	12,889						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.085 254672400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/07/2017	03/07/2018	390,000	390,000	1.000000		10,101		25,465		25,465	15,364						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.085 254843000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/08/2017	03/07/2018	385,000	385,000	1.000000		9,895		25,139		25,139	15,244						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.085 255854400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/14/2017	03/14/2018	720,000	720,000	1.000000		18,648		50,503		50,503	31,855						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.085 255956700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/15/2017	03/14/2018	575,000	575,000	1.000000		15,410		40,332		40,332	24,922						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.085 256420800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2017	03/14/2018	650,000	650,000	1.000000		16,770		45,593		45,593	28,823						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.085 256424400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2017	03/21/2018	725,000	725,000	1.000000		18,778		51,459		51,459	32,681						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.085 256555500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/22/2017	03/21/2018	500,000	500,000	1.000000		13,000		35,489		35,489	22,489						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.085 256927300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/28/2017	03/21/2018	555,000	555,000	1.000000		15,096		39,393		39,393	24,297						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.085 257821600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/07/2017	03/28/2018	200,000	200,000	1.000000		5,340		13,519		13,519	8,179						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.085 257825800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/07/2017	04/09/2018	725,000	725,000	1.000000		18,778		48,102		48,102	29,324						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.085 258300700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/17/2017	04/09/2018	1,120,000	1,120,000	1.000000		28,784		74,310		74,310	45,526						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.085 262211300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2017	04/09/2018	110,000	110,000	1.000000		3,542		7,298		7,298	3,756						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.085 258305500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/17/2017	04/16/2018	687,500	687,500	1.000000		17,806		45,053		45,053	27,247						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.085 259565200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2017	04/30/2018	1,120,000	1,120,000	1.000000		29,120		64,960		64,960	35,840						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.085 259725100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/01/2017	04/30/2018	420,000	420,000	1.000000		11,382		24,360		24,360	12,978						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.085 260667500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2017	04/30/2018	940,000	940,000	1.000000		25,380		54,520		54,520	29,140						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.085 260671700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2017	05/07/2018	900,000	900,000	1.000000		23,310		49,918		49,918	26,608						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.085 262214300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2017	05/07/2018	210,000	210,000	1.000000		5,628		11,648		11,648	6,020						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.085 263018900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2017	05/07/2018	385,000	385,000	1.000000		10,241		21,354		21,354	11,113						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.085 262218500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2017	05/14/2018	1,400,000	1,400,000	1.000000		36,260		75,661		75,661	39,401						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.085 263613200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2017	05/14/2018	485,000	485,000	1.000000		12,901		26,211		26,211	13,310						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.085 263024900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2017	05/21/2018	1,495,000	1,495,000	1.000000		38,721		79,373		79,373	40,652						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.085 263616200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2017	05/21/2018	880,000	880,000	1.000000		23,232		46,721		46,721	23,489						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.085 263618600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2017	05/29/2018	2,280,000	2,280,000	1.000000		58,824		119,664		119,664	60,840						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.085 264872700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/14/2017	05/29/2018	350,000	350,000	1.000000		10,535		18,369		18,369	7,834						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.085 265463400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2017	06/21/2018	510,000	510,000	1.000000		13,209		25,736		25,736	12,527						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.085 289265800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2017	12/14/2018	2,075,000	2,075,000	1.000000		54,365		59,286		59,286	4,921						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.085 293562700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2017	12/21/2018	4,635,000	4,635,000	1.000000		121,437		119,852		119,852	(1,585)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.085 298692700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2017	12/21/2018	2,885,000	2,885,000	1.000000		85,396		74,600		74,600	(10,796)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.085 298698700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2017	12/28/2018	4,220,000	4,220,000	1.000000		110,564		93,898		93,898	(16,666)						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0875 254245200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/01/2017	02/28/2018	520,000	520,000	1.000000		14,612		33,311		33,311	18,699						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0875 256924300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/28/2017	02/28/2018	265,000	265,000	1.000000		5,698		16,976		16,976	11,278						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0875 280431900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/30/2017	10/15/2018	395,000	395,000	1.000000		9,599		12,195		12,195	2,596						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0882 264176100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/07/2017	06/07/2018	1,149,867	1,149,867	1.000000		30,242		54,896		54,896	24,654						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 249686000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/09/2017	01/08/2018	225,000	225,000	1.000000		5,693		17,926		17,926	12,233						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 249686600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/09/2017	01/08/2018	2,025,000	2,025,000	1.000000		52,245		165,005		165,005	112,760						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 249804400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/10/2017	01/08/2018	370,000	370,000	1.000000		9,583		30,149		30,149	20,566						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 250343100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/18/2017	01/08/2018	995,000	995,000	1.000000		25,671		81,076		81,076	55,405						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 250209700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/17/2017	01/16/2018	1,120,000	1,120,000	1.000000		29,008		88,745		88,745	59,737						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 250209100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/17/2017	01/16/2018	485,000	485,000	1.000000		12,271		37,539		37,539	25,268						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 250343700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/18/2017	01/16/2018	655,000	655,000	1.000000		16,768		51,900		51,900	35,132						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 251262600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/31/2017	01/16/2018	225,000	225,000	1.000000		5,828		17,828		17,828	12,000						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 251164500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/30/2017	01/29/2018	255,000	255,000	1.000000		6,528		19,150		19,150	12,622						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 251165100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/30/2017	01/29/2018	2,560,000	2,560,000	1.000000		66,816		197,326		197,326	130,510						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 251265000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/31/2017	01/29/2018	190,000	190,000	1.000000		4,845		14,268		14,268	9,423						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 251910200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/08/2017	01/29/2018	1,225,000	1,225,000	1.000000		32,830		94,424		94,424	61,594						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 251784100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/07/2017	02/07/2018	1,660,000	1,660,000	1.000000		43,326		123,965		123,965	80,639						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 251783500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/07/2017	02/07/2018	310,000	310,000	1.000000		7,905		22,557		22,557	14,652						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 251912000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/08/2017	02/07/2018	360,000	360,000	1.000000		9,468		26,886		26,886	17,418						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 252545100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/14/2017	02/07/2018	2,275,000	2,275,000	1.000000		66,203		169,892		169,892	103,689						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 252700100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/15/2017	02/07/2018	455,000	455,000	1.000000		13,104		33,315		33,315	20,211						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 252549300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/14/2017	02/14/2018	495,000	495,000	1.000000		12,672		32,703		32,703	20,031						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 252549900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/14/2017	02/14/2018	795,000	795,000	1.000000		20,829		53,565		53,565	32,736						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 252701900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/15/2017	02/14/2018	340,000	340,000	1.000000		8,908		22,908		22,908	14,000						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 253402900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/21/2017	02/14/2018	315,000	315,000	1.000000		8,694		21,224		21,224	12,530						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 253402300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/21/2017	02/14/2018	440,000	440,000	1.000000		11,836		29,069		29,069	17,233						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 253514100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/22/2017	02/14/2018	140,000	140,000	1.000000		3,808		9,433		9,433	5,625						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 254243400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/01/2017	02/14/2018	200,000	200,000	1.000000		5,800		13,476		13,476	7,676						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 254839400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/08/2017	02/14/2018	100,000	100,000	1.000000		2,530		6,738		6,738	4,208						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 253404100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/21/2017	02/21/2018	490,000	490,000	1.000000		12,887		31,178		31,178	18,291						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 253516500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/22/2017	02/21/2018	1,110,000	1,110,000	1.000000		28,638		70,628		70,628	41,990						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 254125600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/28/2017	02/21/2018	1,200,000	1,200,000	1.000000		30,120		76,355		76,355	46,235						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 254840000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/08/2017	02/21/2018	190,000	190,000	1.000000		4,560		12,089		12,089	7,529						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 254128000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/28/2017	02/28/2018	695,000	695,000	1.000000		18,279		44,949		44,949	26,670						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 254670000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/07/2017	02/28/2018	725,000	725,000	1.000000		18,488		46,889		46,889	28,401						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 255954900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/15/2017	02/28/2018	250,000	250,000	1.000000		5,625		16,169		16,169	10,544						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 254673000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/07/2017	03/07/2018	445,000	445,000	1.000000		11,748		29,751		29,751	18,003						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 255851400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/14/2017	03/07/2018	850,000	850,000	1.000000		19,635		56,827		56,827	37,192						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 256554300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/22/2017	03/07/2018	200,000	200,000	1.000000		4,420		13,371		13,371	8,951						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 255855000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/14/2017	03/14/2018	775,000	775,000	1.000000		20,460		56,026		56,026	35,566						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 255957300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/15/2017	03/14/2018	390,000	390,000	1.000000		10,686		28,194		28,194	17,508						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 256425000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/21/2017	03/21/2018	800,000	800,000	1.000000		21,120		58,645		58,645	37,525						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 256932100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/28/2017	03/28/2018	1,575,000	1,575,000	1.000000		41,580		109,658		109,658	68,078						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 257042900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/29/2017	03/28/2018	465,000	465,000	1.000000		12,695		32,375		32,375	19,680						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 257822200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/07/2017	03/28/2018	1,715,000	1,715,000	1.000000		46,648		119,405		119,405	72,757						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 258299500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/17/2017	03/28/2018	495,000	495,000	1.000000		13,068		34,464		34,464	21,396						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 257826400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/07/2017	04/09/2018	3,050,000	3,050,000	1.000000		80,520		208,455		208,455	127,935						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 257939500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/10/2017	04/09/2018	280,000	280,000	1.000000		7,700		19,137		19,137	11,437						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 258306100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/17/2017	04/16/2018	1,905,000	1,905,000	1.000000		50,483		128,614		128,614	78,131						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 262211900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2017	04/16/2018	100,000	100,000	1.000000		3,280		6,751		6,751	3,471						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 263017100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2017	04/16/2018	160,000	160,000	1.000000		5,200		10,802		10,802	5,602						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 258828700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/24/2017	04/23/2018	475,000	475,000	1.000000		14,155		31,471		31,471	17,316						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 259559800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/28/2017	04/23/2018	335,000	335,000	1.000000		10,318		22,195		22,195	11,877						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 262213100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2017	04/30/2018	305,000	305,000	1.000000		8,723		18,148		18,148	9,425						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 260672300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/08/2017	05/07/2018	545,000	545,000	1.000000		14,388		30,986		30,986	16,598						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 262219100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/15/2017	05/14/2018	740,000	740,000	1.000000		19,536		40,988		40,988	21,452						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 263025500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/22/2017	05/21/2018	230,000	230,000	1.000000		6,072		12,515		12,515	6,443						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 266234400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2017	06/21/2018	390,000	390,000	1.000000		10,959		20,193		20,193	9,234						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.09 298699300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2017	12/28/2018	2,840,000	2,840,000	1.000000		75,828		64,580		64,580	(11,248)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.0925 267168400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2017	06/28/2018	330,000	330,000	1.000000		7,095		15,990		15,990	8,895						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.1 267166000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/07/2017	06/21/2018	195,000	195,000	1.000000		4,641		10,521		10,521	5,880						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.1 268261000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/21/2017	07/16/2018	210,000	210,000	1.000000		6,279		9,572		9,572	3,293						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.1 268727300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2017	07/23/2018	135,000	135,000	1.000000		3,551		5,506		5,506	1,955						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.1 268840500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/31/2017	07/30/2018	1,175,000	1,175,000	1.000000		32,430		48,770		48,770	16,340						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.1 269419500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/07/2017	07/30/2018	825,000	825,000	1.000000		24,173		34,225		34,225	10,052						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.1 269815500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/14/2017	08/07/2018	1,075,000	1,075,000	1.000000		27,090		40,940		40,940	13,850						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.1 269947800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/15/2017	08/14/2018	340,000	340,000	1.000000		9,282		14,621		14,621	5,339						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.1 270762300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2017	08/14/2018	120,000	120,000	1.000000		3,684		5,160		5,160	1,476						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.1 270766500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/28/2017	08/21/2018	196,500	196,500	1.000000		6,111		8,530		8,530	2,419						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.1 271716400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2017	08/28/2018	446,000	446,000	1.000000		13,380		17,357		17,357	3,977						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.1 276128200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2017	09/14/2018	368,000	368,000	1.000000		10,010		12,676		12,676	2,666						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.1 276270500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/22/2017	09/21/2018	850,000	850,000	1.000000		23,800		30,693		30,693	6,893						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.1 277784100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/09/2017	09/28/2018	300,000	300,000	1.000000		8,940		12,349		12,349	3,409						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.1 282314400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2017	11/07/2018	150,000	150,000	1.000000		3,495		4,442		4,442	947						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.1014 279755100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/23/2017	10/15/2018	270,000	270,000	1.000000		7,128		8,776		8,776	1,648						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.1036 293558500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2017	12/14/2018	305,000	305,000	1.000000		9,516		9,402		9,402	(114)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.1043 283854100	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2017	11/14/2018	430,000	430,000	1.000000		14,964		15,612		15,612	648						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.105 293563300	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2017	12/21/2018	196,000	196,000	1.000000		5,508		5,471		5,471	(37)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.1053 281523600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2017	10/15/2018	225,000	225,000	1.000000		6,750		7,395		7,395	645						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.106 288503500	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	11/28/2018	200,000	200,000	1.000000		4,740		5,449		5,449	709						0010

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JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.1075 286006700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2017	11/21/2018	200,000	200,000	1.000000		5,840		5,755		5,755	(85)						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.11 278378700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/16/2017	10/15/2018	539,000	539,000	1.000000		15,308		17,924		17,924	2,616						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.11 281527800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2017	10/29/2018	190,000	190,000	1.000000		6,289		6,931		6,931	642						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.11 282315000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2017	11/07/2018	250,000	250,000	1.000000		5,950		7,608		7,608	1,658						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 1.11 288508900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	12/07/2018	650,000	650,000	1.000000		18,590		22,287		22,287	3,697						0010
JPMORGAN CHASE BANK NA EQFIID - EEJ EQFIID JPM 267635800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2017	06/07/2018	2,283	300,000	131.140000		7,800		15,402		15,402	7,602						0010
JPMORGAN CHASE BANK NA EQFIID - EEJ EQFIID JPM 276135400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2017	09/14/2018	2,427	325,000	133.670000		8,548		12,803		12,803	4,255						0010
JPMORGAN CHASE BANK NA MXEA Euro UpStk 1.05 251162700	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/30/2017	01/29/2018	140,000	140,000	1.000000		2,786		6,919		6,919	4,133						0010
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 258620800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/21/2017	04/09/2018	650,000	650,000	1.000000		17,810		44,729		44,729	26,919						0010
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 258625600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/21/2017	04/23/2018	1,250,000	1,250,000	1.010000		33,750		83,864		83,864	50,114						0010
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 258628600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/21/2017	04/23/2018	1,370,000	1,370,000	1.030000		26,715		66,837		66,837	40,122						0010
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 1.0495 258622000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/21/2017	04/23/2018	285,000	285,000	1.000000		5,729		12,462		12,462	6,733						0010
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 1.06 258622600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/21/2017	04/23/2018	235,000	235,000	1.000000		5,217		11,997		11,997	6,780						0010
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 1.0688 258623200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/21/2017	04/23/2018	440,000	440,000	1.000000		10,472		24,820		24,820	14,348						0010
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 1.07 258620200	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/21/2017	04/16/2018	370,000	370,000	1.000000		9,028		21,492		21,492	12,464						0010
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 1.08 258623800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/21/2017	04/23/2018	810,000	810,000	1.000000		20,574		50,342		50,342	29,768						0010
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 1.085 258624400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/21/2017	04/23/2018	695,000	695,000	1.000000		18,070		44,701		44,701	26,631						0010
JPMORGAN CHASE BANK NA S&P 500 Euro UpStk 1.09 258625000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/21/2017	04/23/2018	1,085,000	1,085,000	1.000000		28,861		71,886		71,886	43,025						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,401.99 250653100	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	01/23/2017	01/17/2018	441	1,000,003	2267.890000		22,858		59,086		59,086	36,228						0010

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MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,411.61 250653700	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	01/23/2017	01/09/2018	441	999,995	2268.900000		22,844		62,871		62,871	40,027						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 269224600	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/03/2017	12/31/2019	21,500,000	21,500,000	1.050000		836,350		954,069		954,069	117,719						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 269225200	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/03/2017	12/31/2019	2,100,000	2,100,000	1.075000		63,840		71,478		71,478	7,638						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 269225800	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/03/2017	12/31/2019	1,800,000	1,800,000	1.100000		43,020		46,365		46,365	3,345						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,392.77 250654900	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	01/23/2017	01/16/2018	2,315	5,250,007	2267.890000		142,854		288,341		288,341	145,487						0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,393.15 250655500	Equity Indexed Annuity	Exh 5	Equity/Index.	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	01/23/2017	01/08/2018	1,543	3,500,005	2268.900000		94,299		191,554		191,554	97,255						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,385.65 268736900	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/28/2017	02/28/2018	374	823,767	2202.290000		62,747		68,417		68,417	5,670						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,388.92 268736300	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/28/2017	01/16/2018	281	601,601	2144.440000		63,439		68,538		68,538	5,099						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,406.84 268735700	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/28/2017	01/08/2018	225	486,056	2156.800000		51,889		56,327		56,327	4,438						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,422.86 253533300	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/22/2017	01/22/2018	462	1,046,522	2265.200000		44,449		72,765		72,765	28,316						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,426.90 258704200	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/21/2017	04/23/2018	1,105	2,595,790	2348.690000		43,075		85,452		85,452	42,377						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,440.30 253533900	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/22/2017	02/07/2018	648	1,485,916	2293.080000		52,721		95,237		95,237	42,516						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,442.40 258704800	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/21/2017	04/23/2018	1,849	4,343,123	2348.690000		81,998		171,161		171,161	89,163						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,447.06 255883800	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/14/2017	03/14/2018	781	1,848,155	2365.450000		31,764		63,357		63,357	31,593						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,449.21 258705400	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/21/2017	04/23/2018	1,052	2,470,910	2348.690000		48,931		104,414		104,414	55,483						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,455.32 258706000	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/21/2017	04/23/2018	1,734	4,072,681	2348.690000		83,848		182,488		182,488	98,640						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,457.70 255884400	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/14/2017	03/14/2018	1,752	4,144,471	2365.450000		77,991		160,517		160,517	82,526						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,459.50 262249700	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/15/2017	05/14/2018	456	1,094,626	2402.320000		14,457		23,541		23,541	9,084						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,466.12 258706600	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/21/2017	04/23/2018	1,347	3,164,448	2348.690000		69,241		156,019		156,019	86,778						0010

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ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,473.55 255885000	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/14/2017	03/14/2018	3,941	9,322,519	2365.450000		196,099		422,580		422,580	226,481						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,475.28 258707200	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/21/2017	04/23/2018	1,391	3,267,345	2348.690000		74,466		173,501		173,501	99,035						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,488.93 255885600	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/14/2017	03/14/2018	2,216	5,241,619	2365.450000		120,264		270,820		270,820	150,556						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,490.79 258707800	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/21/2017	04/23/2018	975	2,289,256	2348.690000		55,304		136,159		136,159	80,855						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,497.94 267208000	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/07/2017	07/09/2018	346	838,698	2425.180000		12,944		23,979		23,979	11,035						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,513.80 258708400	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/21/2017	04/23/2018	402	945,327	2348.690000		24,407		64,991		64,991	40,584						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,517.93 265470600	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/21/2017	06/21/2018	822	2,001,267	2435.610000		33,027		64,169		64,169	31,142						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,519.10 264881100	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/14/2017	06/14/2018	895	2,182,067	2437.920000		35,472		69,073		69,073	33,601						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,523.16 267208600	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/07/2017	07/09/2018	1,129	2,738,673	2425.180000		52,446		104,537		104,537	52,091						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,523.23 255886200	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/14/2017	03/14/2018	644	1,522,705	2365.450000		39,913		98,868		98,868	58,955						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,527.09 266270400	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/28/2017	06/28/2018	996	2,430,373	2440.690000		41,292		81,065		81,065	39,773						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,538.88 265471200	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/21/2017	06/21/2018	1,410	3,434,633	2435.610000		66,203		136,831		136,831	70,628						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,539.41 267209200	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/07/2017	07/09/2018	1,788	4,337,374	2425.180000		91,822		191,654		191,654	99,832						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,540.07 264881700	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/14/2017	06/14/2018	1,299	3,166,159	2437.920000		60,420		124,819		124,819	64,399						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,540.76 266271000	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/28/2017	06/28/2018	1,470	3,588,629	2440.690000		67,107		137,731		137,731	70,624						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,546.47 269875500	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/14/2017	08/14/2018	426	1,049,960	2465.840000		17,705		31,187		31,187	13,482						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,549.53 267665200	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/14/2017	07/16/2018	782	1,922,548	2459.270000		33,354		64,822		64,822	31,468						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,551.30 265471800	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/21/2017	06/21/2018	2,097	5,106,493	2435.610000		105,699		226,128		226,128	120,429						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,555.18 264882300	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/14/2017	06/14/2018	1,678	4,090,240	2437.920000		85,048		183,164		183,164	98,116						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,555.41 268773500	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/28/2017	07/30/2018	884	2,185,362	2472.100000		35,774		66,770		66,770	30,996						0010

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ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,556.38 267209800	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/07/2017	07/09/2018	2,289	5,551,544	2425.180000		126,786		279,005		279,005	152,219						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,556.62 266271600	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/28/2017	06/28/2018	3,151	7,689,567	2440.690000		158,197		338,552		338,552	180,355						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,561.02 269876100	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/14/2017	08/14/2018	627	1,545,568	2465.840000		29,304		53,707		53,707	24,403						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,561.04 269449500	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/07/2017	08/07/2018	665	1,650,559	2480.910000		26,264		47,726		47,726	21,462						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,565.18 265472400	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/21/2017	06/21/2018	2,025	4,932,014	2435.610000		108,327		242,014		242,014	133,687						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,568.59 264882900	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/14/2017	06/14/2018	1,711	4,170,319	2437.920000		91,864		205,704		205,704	113,840						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,571.38 269876700	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/14/2017	08/14/2018	807	1,989,369	2465.840000		40,406		76,097		76,097	35,691						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,572.49 266272200	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/28/2017	06/28/2018	1,371	3,346,305	2440.690000		73,518		165,417		165,417	91,899						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,574.61 267665800	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/14/2017	07/16/2018	1,905	4,685,920	2459.270000		94,267		198,000		198,000	103,733						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,576.74 271828100	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/08/2017	08/21/2018	242	588,710	2428.370000		16,371		32,519		32,519	16,148						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,576.80 269877300	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/14/2017	08/14/2018	592	1,458,660	2465.840000		30,591		58,423		58,423	27,832						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,576.92 268774100	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/28/2017	07/30/2018	2,041	5,044,861	2472.100000		95,852		190,738		190,738	94,886						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,577.67 269450100	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/07/2017	08/07/2018	536	1,328,698	2480.910000		24,045		45,769		45,769	21,724						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,578.69 267210400	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/07/2017	07/09/2018	2,598	6,299,793	2425.180000		155,214		364,349		364,349	209,135						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,580.77 265473000	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/21/2017	06/21/2018	1,897	4,619,747	2435.610000		107,086		250,515		250,515	143,429						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,586.35 269450700	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/07/2017	08/07/2018	760	1,884,428	2480.910000		36,021		70,174		70,174	34,153						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,586.74 271828700	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/08/2017	08/28/2018	415	1,015,117	2444.240000		25,309		52,771		52,771	27,462						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,587.59 269451300	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/07/2017	08/07/2018	515	1,278,078	2480.910000		24,608		48,097		48,097	23,489						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,588.58 264883500	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/14/2017	06/14/2018	682	1,662,386	2437.920000		39,216		92,729		92,729	53,513						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,589.05 265473600	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/21/2017	06/21/2018	665	1,619,516	2435.610000		38,459		92,091		92,091	53,632						0010

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ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,589.08 266272800	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/28/2017	06/28/2018	2,527	6,167,371	2440.690000		143,071		338,245		338,245	195,174						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,589.38 269877900	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/14/2017	08/14/2018	298	734,093	2465.840000		16,430		32,400		32,400	15,970						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,592.55 269451900	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/07/2017	08/07/2018	757	1,879,218	2480.910000		37,165		73,668		73,668	36,503						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,592.56 267666400	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/14/2017	07/16/2018	1,783	4,384,221	2459.270000		95,067		210,668		210,668	115,601						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,595.30 269878500	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/14/2017	08/14/2018	816	2,012,928	2465.840000		46,175		92,615		92,615	46,440						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,597.16 276965800	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/28/2017	09/28/2018	522	1,311,470	2510.060000		22,518		38,546		38,546	16,028						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,599.24 269879100	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/14/2017	08/14/2018	1,908	4,705,602	2465.840000		109,556		222,437		222,437	112,881						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,603.86 268774700	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/28/2017	07/30/2018	3,866	9,558,249	2472.100000		205,311		443,374		443,374	238,063						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,604.96 269452500	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/07/2017	08/07/2018	482	1,195,276	2480.910000		24,950		51,500		51,500	26,550						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,608.86 269879700	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/14/2017	08/14/2018	1,614	3,979,484	2465.840000		95,742		200,087		200,087	104,345						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,611.16 269453100	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/07/2017	08/07/2018	677	1,679,330	2480.910000		35,887		75,499		75,499	39,612						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,611.99 267667000	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/14/2017	07/16/2018	1,738	4,274,493	2459.270000		98,574		230,420		230,420	131,846						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,613.22 276966400	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/28/2017	09/28/2018	2,094	5,256,021	2510.060000		101,420		180,456		180,456	79,036						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,615.13 269453700	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/07/2017	08/07/2018	3,251	8,066,137	2480.910000		174,793		372,086		372,086	197,293						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,619.71 269880300	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/14/2017	08/14/2018	1,365	3,366,510	2465.840000		83,627		180,244		180,244	96,617						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,620.65 277066100	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/29/2017	09/07/2018	440	1,085,704	2465.100000		32,684		58,598		58,598	25,914						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,626.61 269880900	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/14/2017	08/14/2018	239	589,541	2465.840000		14,908		32,738		32,738	17,830						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,628.58 268775300	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/28/2017	07/30/2018	2,333	5,766,538	2472.100000		132,919		308,578		308,578	175,659						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,634.81 276967000	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/28/2017	09/28/2018	3,315	8,319,750	2510.060000		179,490		339,591		339,591	160,101						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,635.47 269454300	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/07/2017	08/07/2018	2,238	5,552,794	2480.910000		127,731		287,361		287,361	159,630						0010

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ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,649.37 276967600	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/28/2017	09/28/2018	2,291	5,751,302	2510.060000		131,164		258,436		258,436	127,272						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,652.59 277066700	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/29/2017	09/14/2018	846	2,111,344	2495.620000		53,189		107,539		107,539	54,350						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,659.54 269454900	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/07/2017	08/07/2018	300	744,188	2480.910000		17,967		42,246		42,246	24,279						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,661.14 277067300	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/29/2017	09/21/2018	789	1,972,498	2500.600000		48,961		101,588		101,588	52,627						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,668.87 282387600	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/14/2017	11/14/2018	843	2,175,142	2578.870000		38,646		55,617		55,617	16,971						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,678.74 276968200	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/28/2017	09/28/2018	1,610	4,041,800	2510.060000		100,164		210,503		210,503	110,339						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,682.02 282388200	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/14/2017	11/14/2018	986	2,543,995	2578.870000		49,829		72,738		72,738	22,909						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,686.36 283900900	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/21/2017	11/21/2018	572	1,485,549	2599.030000		25,257		34,865		34,865	9,608						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,691.57 282388800	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/14/2017	11/14/2018	554	1,428,165	2578.870000		29,709		43,752		43,752	14,043						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,702.47 283901500	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/21/2017	11/21/2018	1,212	3,149,586	2599.030000		60,365		84,516		84,516	24,151						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,703.08 276968800	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/28/2017	09/28/2018	499	1,253,690	2510.060000		32,392		71,246		71,246	38,854						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,707.56 282389400	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/14/2017	11/14/2018	2,486	6,410,742	2578.870000		144,043		216,925		216,925	72,882						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,712.35 283902100	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/21/2017	11/21/2018	592	1,537,642	2599.030000		31,140		44,229		44,229	13,089						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,721.22 282390000	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/14/2017	11/14/2018	1,756	4,528,676	2578.870000		107,416		164,607		164,607	57,191						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,728.98 283902700	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/21/2017	11/21/2018	1,772	4,604,971	2599.030000		100,711		146,319		146,319	45,608						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,737.56 283903300	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/21/2017	11/21/2018	1,437	3,735,247	2599.030000		84,465		124,064		124,064	39,599						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,751.14 282390600	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/14/2017	11/14/2018	784	2,021,602	2578.870000		52,457		83,207		83,207	30,750						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,754.71 283903900	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/21/2017	11/21/2018	1,082	2,813,307	2599.030000		67,303		100,993		100,993	33,690						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,762.77 283904500	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/21/2017	11/21/2018	1,531	3,978,607	2599.030000		97,321		147,352		147,352	50,031						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,775.58 293648500	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/21/2017	12/21/2018	319	857,086	2684.570000		14,792		13,584		13,584	(1,208)						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 Premium (Received) Paid	12 Current Year Initial Cost of 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)
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,787.20 283905100	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/21/2017	11/21/2018	984	2,557,678	2599.030000		65,720		102,287		102,287	36,567						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,794.91 293649100	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/21/2017	12/21/2018	1,375	3,690,182	2684.570000		72,553		67,216		67,216	(5,337)						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,808.60 293649700	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/21/2017	12/21/2018	442	1,187,076	2684.570000		25,108		23,294		23,294	(1,814)						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,823.36 293650300	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/21/2017	12/21/2018	1,374	3,689,235	2684.570000		82,857		76,173		76,173	(6,684)						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,829.54 293650900	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/21/2017	12/21/2018	1,552	4,167,210	2684.570000		95,592		87,643		87,643	(7,949)						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,844.30 293651500	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/21/2017	12/21/2018	1,714	4,600,845	2684.570000		109,900		100,530		100,530	(9,370)						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,853.70 293652100	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/21/2017	12/21/2018	1,486	3,988,394	2684.570000		97,915		88,957		88,957	(8,958)						0010
ROYAL BANK OF CANADA S&P 500 Asian UpStk 2,879.47 293652700	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/21/2017	12/21/2018	457	1,226,216	2684.570000		31,696		28,583		28,583	(3,113)						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,361.64 251839300	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/07/2017	02/07/2018	2,726	6,250,612	2293.080000		101,829		184,691		184,691	82,862						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,374.25 268737500	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/28/2017	01/16/2018	755	1,712,461	2267.890000		66,750		80,118		80,118	13,368						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,374.71 251839900	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/07/2017	02/07/2018	2,886	6,617,628	2293.080000		125,927		232,710		232,710	106,783						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,381.59 251840500	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/07/2017	02/07/2018	4,300	9,861,230	2293.080000		201,455		375,907		375,907	174,452						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,387.10 251841100	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/07/2017	02/07/2018	2,835	6,500,434	2293.080000		139,948		263,167		263,167	123,219						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,394.03 268738100	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/28/2017	01/29/2018	445	1,014,795	2280.900000		40,740		49,892		49,892	9,152						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,396.27 251841700	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/07/2017	02/07/2018	5,551	12,729,271	2293.080000		296,554		565,401		565,401	268,847						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,398.85 253535100	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/22/2017	01/22/2018	2,212	5,010,622	2265.200000		184,547		294,068		294,068	109,521						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,399.48 251842300	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/07/2017	02/07/2018	2,781	6,376,621	2293.080000		152,395		292,006		292,006	139,611						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,407.73 251842900	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/07/2017	02/07/2018	2,995	6,867,345	2293.080000		174,575		338,743		338,743	164,168						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,413.01 251843500	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/07/2017	02/07/2018	8,534	19,568,673	2293.080000		516,045		1,009,464		1,009,464	493,419						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,415.86 258709000	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/21/2017	04/23/2018	1,535	3,605,231	2348.690000		57,813		96,399		96,399	38,586						0010

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ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,416.16 253535700	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/22/2017	01/29/2018	3,544	8,083,510	2280.900000		289,793		474,861		474,861	185,068						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,416.91 251844100	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/07/2017	02/07/2018	7,924	18,170,774	2293.080000		491,737		967,654		967,654	475,917						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,427.37 258709600	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/21/2017	04/23/2018	2,181	5,122,474	2348.690000		94,428		160,089		160,089	65,661						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,427.68 253536300	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/22/2017	02/07/2018	4,695	10,766,011	2293.080000		371,703		622,855		622,855	251,152						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,431.12 251844700	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/07/2017	02/07/2018	6,948	15,932,157	2293.080000		470,062		945,122		945,122	475,060						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,433.24 258710200	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/21/2017	04/23/2018	2,636	6,191,323	2348.690000		121,523		207,691		207,691	86,168						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,437.12 255886800	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/14/2017	03/14/2018	2,315	5,475,043	2365.450000		91,378		158,882		158,882	67,504						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,437.71 258710800	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/21/2017	04/23/2018	2,113	4,962,990	2348.690000		101,850		175,133		175,133	73,283						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,444.05 258711400	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/21/2017	04/23/2018	5,003	11,749,327	2348.690000		255,806		443,569		443,569	187,763						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,450.15 258712000	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/21/2017	04/23/2018	7,567	17,772,198	2348.690000		407,925		712,969		712,969	305,044						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,450.37 255887400	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/14/2017	03/14/2018	2,169	5,129,818	2365.450000		99,595		175,985		175,985	76,390						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,451.38 268738700	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/28/2017	03/21/2018	499	1,170,064	2344.020000		38,616		51,029		51,029	12,413						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,454.11 263036300	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2017	05/21/2018	948	2,269,222	2394.020000		31,737		51,379		51,379	19,642						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,456.52 255888000	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/14/2017	03/14/2018	2,306	5,455,685	2365.450000		112,644		200,501		200,501	87,857						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,460.07 255888600	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/14/2017	03/14/2018	2,015	4,766,745	2365.450000		101,765		181,895		181,895	80,130						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,460.25 258712600	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/21/2017	04/23/2018	7,923	18,609,761	2348.690000		462,601		819,117		819,117	356,516						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,465.19 258713200	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/21/2017	04/23/2018	7,175	16,851,630	2348.690000		434,182		773,732		773,732	339,550						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,465.51 255889200	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/14/2017	03/14/2018	3,413	8,073,745	2365.450000		180,941		325,475		325,475	144,534						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,467.28 263036900	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2017	05/21/2018	1,740	4,165,219	2394.020000		69,601		114,589		114,589	44,988						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,468.35 255889800	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/14/2017	03/14/2018	4,114	9,731,986	2365.450000		223,437		403,245		403,245	179,808						0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,471.90 255890400	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/14/2017	03/14/2018	3,652	8,637,870	2365.450000		204,173		370,008		370,008	165,835						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,474.94 263037500	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2017	05/21/2018	1,623	3,886,069	2394.020000		70,929		117,845		117,845	46,916						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,475.35 262250300	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/15/2017	05/14/2018	2,087	5,013,477	2402.320000		82,517		137,129		137,129	54,612						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,475.40 263628200	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/30/2017	05/29/2018	876	2,114,207	2412.910000		30,578		48,611		48,611	18,033						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,478.28 255891000	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/14/2017	03/14/2018	4,184	9,896,671	2365.450000		245,833		448,780		448,780	202,947						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,478.57 258713800	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/21/2017	04/23/2018	3,061	7,190,421	2348.690000		202,151		366,927		366,927	164,776						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,480.20 263038100	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2017	05/21/2018	1,794	4,294,146	2394.020000		82,851		138,483		138,483	55,632						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,482.80 262250900	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/15/2017	05/14/2018	1,462	3,512,370	2402.320000		63,008		105,651		105,651	42,643						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,483.25 255891600	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/14/2017	03/14/2018	5,952	14,078,672	2365.450000		362,667		665,877		665,877	303,210						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,484.27 263038700	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2017	05/21/2018	4,376	10,477,144	2394.020000		210,465		353,429		353,429	142,964						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,488.45 255892200	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/14/2017	03/14/2018	1,771	4,190,348	2365.450000		111,920		206,717		206,717	94,797						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,490.49 262251500	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/15/2017	05/14/2018	3,553	8,536,500	2402.320000		165,898		280,688		280,688	114,790						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,490.61 263628800	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/30/2017	05/29/2018	2,138	5,158,479	2412.910000		90,645		146,805		146,805	56,160						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,490.74 263039300	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2017	05/21/2018	3,248	7,775,269	2394.020000		165,815		280,564		280,564	114,749						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,496.96 263039900	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2017	05/21/2018	5,122	12,262,399	2394.020000		275,696		470,062		470,062	194,366						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,497.93 262252100	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/15/2017	05/14/2018	6,067	14,573,859	2402.320000		303,880		518,485		518,485	214,605						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,499.05 263629400	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/30/2017	05/29/2018	1,862	4,493,967	2412.910000		86,486		141,410		141,410	54,924						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,501.68 253536900	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/22/2017	02/14/2018	2,334	5,455,912	2337.580000		194,516		372,693		372,693	178,177						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,501.75 263040500	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2017	05/21/2018	5,616	13,444,905	2394.020000		314,046		538,586		538,586	224,540						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,503.26 264884100	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/14/2017	06/14/2018	793	1,933,535	2437.920000		28,931		44,738		44,738	15,807						0010

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ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,503.64 263630000	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/30/2017	05/29/2018	2,638	6,364,631	2412.910000		128,158		210,630		210,630	82,472						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,504.14 263041100	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2017	05/21/2018	4,197	10,048,533	2394.020000		239,055		411,157		411,157	172,102						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,505.86 262252700	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/15/2017	05/14/2018	5,711	13,718,708	2402.320000		306,270		527,244		527,244	220,974						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,507.74 263041700	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2017	05/21/2018	1,859	4,451,186	2394.020000		108,756		187,871		187,871	79,115						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,508.09 255892800	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/14/2017	03/14/2018	3,971	9,393,642	2365.450000		282,918		535,060		535,060	252,142						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,510.15 263630600	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/30/2017	05/29/2018	3,125	7,539,263	2412.910000		161,144		266,827		266,827	105,683						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,511.63 262253300	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/15/2017	05/14/2018	4,237	10,178,608	2402.320000		237,772		412,227		412,227	174,455						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,513.48 263042300	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2017	05/21/2018	1,272	3,044,963	2394.020000		77,485		134,757		134,757	57,272						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,513.69 253537500	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/22/2017	02/21/2018	3,114	7,365,793	2365.380000		222,931		444,752		444,752	221,821						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,514.01 263631200	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/30/2017	05/29/2018	1,008	2,431,061	2412.910000		53,705		89,337		89,337	35,632						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,514.71 264884700	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/14/2017	06/14/2018	1,355	3,302,297	2437.920000		57,100		89,426		89,426	32,326						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,516.43 262253900	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/15/2017	05/14/2018	4,689	11,264,843	2402.320000		272,677		475,501		475,501	202,824						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,519.95 263042900	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2017	05/21/2018	2,216	5,305,408	2394.020000		140,933		246,981		246,981	106,048						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,521.49 263631800	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/30/2017	05/29/2018	9,705	23,416,314	2412.910000		549,253		921,762		921,762	372,509						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,521.72 262254500	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/15/2017	05/14/2018	4,960	11,915,059	2402.320000		299,330		525,327		525,327	225,997						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,523.80 271830500	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/08/2017	08/21/2018	440	1,068,629	2428.370000		25,176		34,648		34,648	9,472						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,527.52 263632400	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/30/2017	05/29/2018	4,632	11,176,170	2412.910000		274,185		463,364		463,364	189,179						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,528.12 264885300	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/14/2017	06/14/2018	1,987	4,845,187	2437.920000		96,550		153,335		153,335	56,785						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,528.44 262255100	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/15/2017	05/14/2018	2,736	6,573,788	2402.320000		172,654		305,434		305,434	132,780						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,528.80 263043500	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/22/2017	05/21/2018	770	1,844,468	2394.020000		51,752		91,621		91,621	39,869						0010

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ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,533.07 263633000	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/30/2017	05/29/2018	1,711	4,128,825	2412.910000		105,314		179,102		179,102	73,788						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,535.41 262255700	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/15/2017	05/14/2018	941	2,260,061	2402.320000		61,969		110,534		110,534	48,565						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,535.92 264885900	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/14/2017	06/14/2018	3,934	9,590,662	2437.920000		205,384		328,734		328,734	123,350						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,536.50 268740500	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/28/2017	07/09/2018	599	1,452,998	2425.180000		39,129		56,133		56,133	17,004						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,540.55 263633600	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/30/2017	05/29/2018	2,106	5,081,782	2412.910000		136,141		233,493		233,493	97,352						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,541.29 264886500	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/14/2017	06/14/2018	1,493	3,640,174	2437.920000		81,609		131,317		131,317	49,708						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,543.26 268739900	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/28/2017	06/21/2018	848	2,065,324	2435.610000		52,634		77,237		77,237	24,603						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,545.43 268739300	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/28/2017	06/14/2018	760	1,851,649	2437.920000		46,764		69,349		69,349	22,585						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,546.39 271831100	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/08/2017	08/21/2018	479	1,163,845	2428.370000		32,964		46,249		46,249	13,285						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,547.63 264887100	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/14/2017	06/14/2018	9,960	24,281,481	2437.920000		572,654		927,119		927,119	354,465						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,553.72 264887700	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/14/2017	06/14/2018	4,329	10,553,537	2437.920000		260,398		424,178		424,178	163,780						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,559.50 271831700	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/08/2017	08/21/2018	1,203	2,920,431	2428.370000		90,426		128,225		128,225	37,799						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,561.03 264888300	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/14/2017	06/14/2018	2,572	6,269,546	2437.920000		162,651		267,008		267,008	104,357						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,564.25 271832300	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/08/2017	08/28/2018	1,439	3,516,406	2444.240000		96,907		138,728		138,728	41,821						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,565.37 276146800	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/21/2017	09/21/2018	517	1,291,939	2500.600000		19,287		25,897		25,897	6,610						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,566.89 264888900	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/14/2017	06/14/2018	1,396	3,403,778	2437.920000		91,684		151,444		151,444	59,760						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,579.27 271829300	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/08/2017	08/14/2018	759	1,871,523	2465.840000		46,305		68,618		68,618	22,313						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,580.47 271832900	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/08/2017	09/07/2018	1,044	2,573,047	2465.100000		64,642		94,688		94,688	30,046						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,580.87 276147400	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/21/2017	09/21/2018	1,290	3,225,937	2500.600000		58,344		79,515		79,515	21,171						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,588.37 276148000	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/21/2017	09/21/2018	1,563	3,907,924	2500.600000		76,466		104,912		104,912	28,446						0010

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ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,590.82 277067900	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/29/2017	09/07/2018	874	2,153,684	2465.100000		65,473		85,919		85,919	20,446						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,597.87 276148600	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/21/2017	09/21/2018	1,202	3,005,075	2500.600000		64,306		88,950		88,950	24,644						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,600.87 276149200	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/21/2017	09/21/2018	4,138	10,347,018	2500.600000		227,293		315,198		315,198	87,905						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,602.94 271829900	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/08/2017	08/14/2018	587	1,446,930	2465.840000		41,668		63,331		63,331	21,663						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,607.13 276149800	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/21/2017	09/21/2018	624	1,560,563	2500.600000		36,102		50,334		50,334	14,232						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,608.17 277068500	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/29/2017	09/14/2018	755	1,884,293	2495.620000		48,111		64,713		64,713	16,602						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,612.13 277069700	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/29/2017	09/21/2018	716	1,791,130	2500.600000		44,853		60,359		60,359	15,506						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,613.13 276150400	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/21/2017	09/21/2018	7,992	19,985,370	2500.600000		484,325		679,237		679,237	194,912						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,616.38 276151000	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/21/2017	09/21/2018	1,736	4,340,840	2500.600000		107,748		151,581		151,581	43,833						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,625.63 276151600	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/21/2017	09/21/2018	6,147	15,371,741	2500.600000		406,168		577,235		577,235	171,067						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,631.63 276152200	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/21/2017	09/21/2018	1,542	3,854,940	2500.600000		105,764		151,269		151,269	45,505						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,631.88 277069100	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/29/2017	09/14/2018	1,248	3,115,707	2495.620000		93,123		128,170		128,170	35,047						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,635.63 276152800	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/21/2017	09/21/2018	5,963	14,911,393	2500.600000		418,995		601,785		601,785	182,790						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,638.88 277070300	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/29/2017	09/21/2018	779	1,949,093	2500.600000		58,209		80,420		80,420	22,211						0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,658.39 276153400	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/21/2017	09/21/2018	644	1,610,018	2500.600000		51,030		74,994		74,994	23,964						0010
SUNTRUST S&P 500 Asian UpStk 2,349.69 250686700	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	01/23/2017	01/22/2018	1,272	2,880,972	2265.200000		50,993		107,357		107,357	56,364						0010
SUNTRUST S&P 500 Asian UpStk 2,354.30 250250500	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	01/17/2017	01/16/2018	1,403	3,181,387	2267.890000		57,265		121,130		121,130	63,865						0010
SUNTRUST S&P 500 Asian UpStk 2,365.55 250687300	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	01/23/2017	01/22/2018	1,039	2,354,032	2265.200000		46,845		104,187		104,187	57,342						0010
SUNTRUST S&P 500 Asian UpStk 2,367.35 251197500	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	01/30/2017	01/29/2018	1,449	3,304,170	2280.900000		58,484		125,080		125,080	66,596						0010
SUNTRUST S&P 500 Asian UpStk 2,380.15 250251100	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	01/17/2017	01/16/2018	2,301	5,218,940	2267.890000		112,207		258,154		258,154	145,947						0010

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of 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)
SUNTRUST S&P 500 Asian UpStk 2,383.77 251198100	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	01/30/2017	01/29/2018	1,397	3,187,467	2280.900000		63,431		143,578		143,578	80,147						0010
SUNTRUST S&P 500 Asian UpStk 2,386.39 250687900	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	01/23/2017	01/22/2018	1,346	3,049,521	2265.200000		68,614		162,997		162,997	94,383						0010
SUNTRUST S&P 500 Asian UpStk 2,388.31 250251700	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	01/17/2017	01/16/2018	1,543	3,498,489	2267.890000		78,366		185,631		185,631	107,265						0010
SUNTRUST S&P 500 Asian UpStk 2,401.56 251198700	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	01/30/2017	01/29/2018	2,176	4,964,183	2280.900000		108,716		262,277		262,277	153,561						0010
SUNTRUST S&P 500 Asian UpStk 2,401.79 250688500	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	01/23/2017	01/22/2018	1,593	3,607,968	2265.200000		86,591		217,352		217,352	130,761						0010
SUNTRUST S&P 500 Asian UpStk 2,403.96 250252300	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	01/17/2017	01/16/2018	1,449	3,287,013	2267.890000		78,888		197,076		197,076	118,188						0010
SUNTRUST S&P 500 Asian UpStk 2,417.30 251199300	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	01/30/2017	01/29/2018	2,065	4,709,915	2280.900000		110,212		281,297		281,297	171,085						0010
SUNTRUST S&P 500 Asian UpStk 2,420.37 250689100	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	01/23/2017	01/22/2018	1,491	3,377,567	2265.200000		85,790		231,146		231,146	145,356						0010
SUNTRUST S&P 500 Asian UpStk 2,422.11 250252900	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	01/17/2017	01/16/2018	1,557	3,531,095	2267.890000		90,396		239,949		239,949	149,553						0010
SUNTRUST S&P 500 Asian UpStk 2,436.00 251199900	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	01/30/2017	01/29/2018	2,542	5,796,983	2280.900000		146,084		393,655		393,655	247,571						0010
SUNTRUST S&P 500 Asian UpStk 2,569.41 269940600	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	08/15/2017	08/14/2018	304	750,010	2465.840000		15,184		28,194		28,194	13,010						0010
SUNTRUST S&P 500 Asian UpStk 2,619.44 269939400	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	08/15/2017	07/30/2018	303	750,010	2472.100000		16,553		38,248		38,248	21,695						0010
SUNTRUST S&P 500 Asian UpStk 2,627.28 269940000	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	08/15/2017	08/07/2018	302	750,004	2480.910000		15,814		37,178		37,178	21,364						0010
SUNTRUST S&P 500 Euro UpStk 2,336.06 249734000	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	01/09/2017	01/08/2018	722	1,638,625	2268.900000		26,464		48,477		48,477	22,013						0010
SUNTRUST S&P 500 Euro UpStk 2,345.45 250253500	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	01/17/2017	01/16/2018	2,850	6,462,693	2267.890000		119,883		220,536		220,536	100,653						0010
SUNTRUST S&P 500 Euro UpStk 2,350.13 249734600	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	01/09/2017	01/08/2018	2,298	5,213,264	2268.900000		99,313		186,539		186,539	87,226						0010
SUNTRUST S&P 500 Euro UpStk 2,353.20 251200500	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	01/30/2017	01/29/2018	1,500	3,421,300	2280.900000		59,017		107,608		107,608	48,591						0010
SUNTRUST S&P 500 Euro UpStk 2,360.19 250254100	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	01/17/2017	01/16/2018	2,410	5,464,633	2267.890000		117,763		221,894		221,894	104,131						0010
SUNTRUST S&P 500 Euro UpStk 2,361.70 249735200	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	01/09/2017	01/08/2018	2,428	5,508,123	2268.900000		118,149		225,160		225,160	107,011						0010
SUNTRUST S&P 500 Euro UpStk 2,363.24 251201100	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	01/30/2017	01/29/2018	2,002	4,566,510	2280.900000		88,362		163,536		163,536	75,174						0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SUNTRUST S&P 500 Euro UpStk 2,370.63 250254700	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	01/17/2017	01/16/2018	5,899	13,377,220	2267.890000		316,371		604,577		604,577	288,206						0010
SUNTRUST S&P 500 Euro UpStk 2,371.00 249735800	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	01/09/2017	01/08/2018	5,886	13,353,968	2268.900000		310,480		600,582		600,582	290,102						0010
SUNTRUST S&P 500 Euro UpStk 2,372.36 251201700	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	01/30/2017	01/29/2018	7,061	16,106,492	2280.900000		342,263		640,555		640,555	298,292						0010
SUNTRUST S&P 500 Euro UpStk 2,374.63 249736400	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	01/09/2017	01/08/2018	1,943	4,408,307	2268.900000		105,579		205,308		205,308	99,729						0010
SUNTRUST S&P 500 Euro UpStk 2,381.28 250255300	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	01/17/2017	01/16/2018	4,762	10,799,146	2267.890000		276,998		538,602		538,602	261,604						0010
SUNTRUST S&P 500 Euro UpStk 2,382.35 249737000	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	01/09/2017	01/08/2018	5,156	11,699,240	2268.900000		296,576		584,646		584,646	288,070						0010
SUNTRUST S&P 500 Euro UpStk 2,382.63 251202300	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	01/30/2017	01/29/2018	2,340	5,337,777	2280.900000		124,103		236,060		236,060	111,957						0010
SUNTRUST S&P 500 Euro UpStk 2,386.73 250255900	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	01/17/2017	01/16/2018	4,988	11,311,838	2267.890000		301,460		591,258		591,258	289,798						0010
SUNTRUST S&P 500 Euro UpStk 2,387.79 249737600	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	01/09/2017	01/08/2018	7,401	16,791,300	2268.900000		442,451		879,342		879,342	436,891						0010
SUNTRUST S&P 500 Euro UpStk 2,390.13 250256500	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	01/17/2017	01/16/2018	2,487	5,640,241	2267.890000		153,697		303,233		303,233	149,536						0010
SUNTRUST S&P 500 Euro UpStk 2,391.42 249738200	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	01/09/2017	01/08/2018	3,209	7,280,155	2268.900000		196,928		392,892		392,892	195,964						0010
SUNTRUST S&P 500 Euro UpStk 2,394.95 251202900	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	01/30/2017	01/29/2018	10,476	23,895,226	2280.900000		610,523		1,184,330		1,184,330	573,807						0010
SUNTRUST S&P 500 Euro UpStk 2,400.42 251203500	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	01/30/2017	01/29/2018	7,329	16,715,643	2280.900000		445,472		868,083		868,083	422,611						0010
SUNTRUST S&P 500 Euro UpStk 2,404.07 251204100	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	01/30/2017	01/29/2018	3,603	8,218,236	2280.900000		223,947		439,778		439,778	215,831						0010
SUNTRUST S&P 500 Euro UpStk 2,404.19 250257100	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	01/17/2017	01/16/2018	4,019	9,115,166	2267.890000		272,088		546,334		546,334	274,246						0010
SUNTRUST S&P 500 Euro UpStk 2,405.26 249738800	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	01/09/2017	01/08/2018	4,900	11,117,435	2268.900000		327,408		667,742		667,742	340,334						0010
SUNTRUST S&P 500 Euro UpStk 2,407.24 252565500	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	02/14/2017	02/14/2018	1,731	4,047,393	2337.580000		65,568		118,414		118,414	52,846						0010
SUNTRUST S&P 500 Euro UpStk 2,418.21 251204700	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	01/30/2017	01/29/2018	5,124	11,687,528	2280.900000		347,704		696,940		696,940	349,236						0010
SUNTRUST S&P 500 Euro UpStk 2,421.03 252566100	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	02/14/2017	02/14/2018	1,842	4,305,086	2337.580000		81,366		150,730		150,730	69,364						0010
SUNTRUST S&P 500 Euro UpStk 2,427.58 252566700	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	02/14/2017	02/14/2018	3,030	7,082,266	2337.580000		143,062		267,292		267,292	124,230						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 Premium (Received) Paid	12 Current Year Initial Cost of 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)
SUNTRUST S&P 500 Euro UpStk 2,432.02 252567300	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	02/14/2017	02/14/2018	2,751	6,429,761	2337.580000		135,668		254,547		254,547	118,879						0010
SUNTRUST S&P 500 Euro UpStk 2,437.15 254171200	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	02/28/2017	02/28/2018	2,855	6,748,890	2363.640000		113,719		203,438		203,438	89,719						0010
SUNTRUST S&P 500 Euro UpStk 2,438.56 252567900	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	02/14/2017	02/14/2018	4,114	9,616,220	2337.580000		214,442		406,841		406,841	192,399						0010
SUNTRUST S&P 500 Euro UpStk 2,442.61 259627600	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	04/28/2017	04/30/2018	546	1,302,247	2384.200000		17,776		29,343		29,343	11,567						0010
SUNTRUST S&P 500 Euro UpStk 2,443.47 252568500	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	02/14/2017	02/14/2018	4,233	9,895,941	2337.580000		229,586		438,852		438,852	209,266						0010
SUNTRUST S&P 500 Euro UpStk 2,448.26 254171800	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	02/28/2017	02/28/2018	2,014	4,760,852	2363.640000		91,170		164,934		164,934	73,764						0010
SUNTRUST S&P 500 Euro UpStk 2,453.76 252569100	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	02/14/2017	02/14/2018	4,788	11,191,335	2337.580000		280,903		544,035		544,035	263,132						0010
SUNTRUST S&P 500 Euro UpStk 2,454.64 254172400	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	02/28/2017	02/28/2018	2,976	7,034,312	2363.640000		143,852		261,822		261,822	117,970						0010
SUNTRUST S&P 500 Euro UpStk 2,456.92 259628200	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	04/28/2017	04/30/2018	1,336	3,186,219	2384.200000		52,732		89,089		89,089	36,357						0010
SUNTRUST S&P 500 Euro UpStk 2,459.84 254173000	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	02/28/2017	02/28/2018	5,228	12,356,337	2363.640000		265,043		485,810		485,810	220,767						0010
SUNTRUST S&P 500 Euro UpStk 2,460.07 252569700	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	02/14/2017	02/14/2018	7,770	18,163,654	2337.580000		475,888		930,388		930,388	454,500						0010
SUNTRUST S&P 500 Euro UpStk 2,463.83 259628800	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	04/28/2017	04/30/2018	2,424	5,780,303	2384.200000		103,756		176,687		176,687	72,931						0010
SUNTRUST S&P 500 Euro UpStk 2,465.28 254173600	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	02/28/2017	02/28/2018	8,133	19,223,799	2363.640000		431,574		797,884		797,884	366,310						0010
SUNTRUST S&P 500 Euro UpStk 2,470.03 259629400	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	04/28/2017	04/30/2018	2,420	5,768,959	2384.200000		110,476		189,779		189,779	79,303						0010
SUNTRUST S&P 500 Euro UpStk 2,474.56 259630000	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	04/28/2017	04/30/2018	2,510	5,985,214	2384.200000		120,004		207,047		207,047	87,043						0010
SUNTRUST S&P 500 Euro UpStk 2,476.39 254174200	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	02/28/2017	02/28/2018	6,648	15,713,106	2363.640000		385,757		722,168		722,168	336,411						0010
SUNTRUST S&P 500 Euro UpStk 2,478.54 252570300	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	02/14/2017	02/14/2018	3,044	7,115,540	2337.580000		208,485		418,656		418,656	210,171						0010
SUNTRUST S&P 500 Euro UpStk 2,479.57 259630600	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	04/28/2017	04/30/2018	3,082	7,347,123	2384.200000		153,922		267,905		267,905	113,983						0010
SUNTRUST S&P 500 Euro UpStk 2,482.06 254174800	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	02/28/2017	02/28/2018	7,592	17,944,189	2363.640000		458,474		865,354		865,354	406,880						0010
SUNTRUST S&P 500 Euro UpStk 2,483.14 259631200	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	04/28/2017	04/30/2018	2,189	5,219,192	2384.200000		112,996		197,250		197,250	84,254						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 Premium (Received) Paid	12 Current Year Initial Cost of 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)
SUNTRUST S&P 500 Euro UpStk 2,487.44 259631800	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	04/28/2017	04/30/2018	10,941	26,084,573	2384.200000		585,599		1,027,479		1,027,479	441,880						0010
SUNTRUST S&P 500 Euro UpStk 2,497.93 259632400	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	04/28/2017	04/30/2018	6,580	15,689,174	2384.200000		380,462		678,810		678,810	298,348						0010
SUNTRUST S&P 500 Euro UpStk 2,500.78 264204900	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	06/07/2017	06/07/2018	1,871	4,553,286	2433.140000		70,485		110,114		110,114	39,629						0010
SUNTRUST S&P 500 Euro UpStk 2,501.37 265474200	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	06/21/2017	06/21/2018	1,499	3,650,246	2435.610000		55,484		84,746		84,746	29,262						0010
SUNTRUST S&P 500 Euro UpStk 2,502.46 259633000	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	04/28/2017	04/30/2018	5,754	13,718,292	2384.200000		343,643		616,372		616,372	272,729						0010
SUNTRUST S&P 500 Euro UpStk 2,507.11 254175400	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	02/28/2017	02/28/2018	4,479	10,586,678	2363.640000		316,012		615,672		615,672	299,660						0010
SUNTRUST S&P 500 Euro UpStk 2,514.38 259633600	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	04/28/2017	04/30/2018	2,195	5,233,769	2384.200000		141,573		257,932		257,932	116,359						0010
SUNTRUST S&P 500 Euro UpStk 2,518.30 264205500	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	06/07/2017	06/07/2018	2,293	5,578,355	2433.140000		106,435		168,790		168,790	62,355						0010
SUNTRUST S&P 500 Euro UpStk 2,518.42 265474800	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	06/21/2017	06/21/2018	1,465	3,569,055	2435.610000		66,741		103,698		103,698	36,957						0010
SUNTRUST S&P 500 Euro UpStk 2,524.87 264206100	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	06/07/2017	06/07/2018	2,704	6,580,359	2433.140000		133,450		213,942		213,942	80,492						0010
SUNTRUST S&P 500 Euro UpStk 2,526.82 264206700	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	06/07/2017	06/07/2018	2,950	7,178,657	2433.140000		148,455		238,178		238,178	89,723						0010
SUNTRUST S&P 500 Euro UpStk 2,526.95 265475400	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	06/21/2017	06/21/2018	1,954	4,759,801	2435.610000		97,100		152,040		152,040	54,940						0010
SUNTRUST S&P 500 Euro UpStk 2,529.21 269881500	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	08/14/2017	08/14/2018	590	1,453,923	2465.840000		21,518		30,473		30,473	8,955						0010
SUNTRUST S&P 500 Euro UpStk 2,532.17 264207300	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	06/07/2017	06/07/2018	4,444	10,813,973	2433.140000		234,447		378,496		378,496	144,049						0010
SUNTRUST S&P 500 Euro UpStk 2,533.29 267667600	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	07/14/2017	07/16/2018	1,448	3,560,005	2459.270000		59,452		88,876		88,876	29,424						0010
SUNTRUST S&P 500 Euro UpStk 2,533.52 265476000	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	06/21/2017	06/21/2018	2,948	7,180,903	2435.610000		155,108		245,234		245,234	90,126						0010
SUNTRUST S&P 500 Euro UpStk 2,539.85 265476600	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	06/21/2017	06/21/2018	3,552	8,650,241	2435.610000		197,226		313,701		313,701	116,475						0010
SUNTRUST S&P 500 Euro UpStk 2,540.80 269882100	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	08/14/2017	08/14/2018	562	1,386,374	2465.840000		23,846		34,203		34,203	10,357						0010
SUNTRUST S&P 500 Euro UpStk 2,542.63 264207900	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	06/07/2017	06/07/2018	9,621	23,409,290	2433.140000		551,991		902,048		902,048	350,057						0010
SUNTRUST S&P 500 Euro UpStk 2,545.21 265477200	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	06/21/2017	06/21/2018	12,271	29,886,398	2435.610000		711,296		1,136,950		1,136,950	425,654						0010

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of 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)
SUNTRUST S&P 500 Euro UpStk 2,545.98 269882700	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	08/14/2017	08/14/2018	577	1,423,673	2465.840000		25,911		37,464		37,464	11,553						0010
SUNTRUST S&P 500 Euro UpStk 2,547.07 267668200	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	07/14/2017	07/16/2018	2,259	5,554,379	2459.270000		107,755		163,493		163,493	55,738						0010
SUNTRUST S&P 500 Euro UpStk 2,548.71 264208500	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	06/07/2017	06/07/2018	6,220	15,133,612	2433.140000		373,498		613,934		613,934	240,436						0010
SUNTRUST S&P 500 Euro UpStk 2,551.30 265477800	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	06/21/2017	06/21/2018	1,443	3,515,714	2435.610000		87,541		140,802		140,802	53,261						0010
SUNTRUST S&P 500 Euro UpStk 2,554.36 269883300	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	08/14/2017	08/14/2018	1,802	4,442,839	2465.840000		88,413		128,649		128,649	40,236						0010
SUNTRUST S&P 500 Euro UpStk 2,555.04 264209100	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	06/07/2017	06/07/2018	2,661	6,474,330	2433.140000		166,908		276,262		276,262	109,354						0010
SUNTRUST S&P 500 Euro UpStk 2,557.88 265478400	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	06/21/2017	06/21/2018	5,298	12,902,806	2435.610000		336,763		544,530		544,530	207,767						0010
SUNTRUST S&P 500 Euro UpStk 2,558.62 267668800	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	07/14/2017	07/16/2018	1,343	3,302,843	2459.270000		71,341		109,423		109,423	38,082						0010
SUNTRUST S&P 500 Euro UpStk 2,561.61 264209700	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	06/07/2017	06/07/2018	2,983	7,258,497	2433.140000		195,834		325,447		325,447	129,613						0010
SUNTRUST S&P 500 Euro UpStk 2,562.01 269883900	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	08/14/2017	08/14/2018	796	1,963,687	2465.840000		41,827		61,556		61,556	19,729						0010
SUNTRUST S&P 500 Euro UpStk 2,563.79 267669400	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	07/14/2017	07/16/2018	6,141	15,101,342	2459.270000		341,290		525,047		525,047	183,757						0010
SUNTRUST S&P 500 Euro UpStk 2,564.21 265479000	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	06/21/2017	06/21/2018	1,854	4,516,024	2435.610000		122,836		199,871		199,871	77,035						0010
SUNTRUST S&P 500 Euro UpStk 2,564.97 269884500	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	08/14/2017	08/14/2018	4,132	10,190,002	2465.840000		223,161		328,797		328,797	105,636						0010
SUNTRUST S&P 500 Euro UpStk 2,569.94 267670000	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	07/14/2017	07/16/2018	3,755	9,233,982	2459.270000		218,845		338,925		338,925	120,080						0010
SUNTRUST S&P 500 Euro UpStk 2,570.64 269885100	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	08/14/2017	08/14/2018	1,380	3,403,378	2465.840000		77,937		115,780		115,780	37,843						0010
SUNTRUST S&P 500 Euro UpStk 2,572.06 276969400	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	09/28/2017	09/28/2018	471	1,181,840	2510.060000		16,900		22,331		22,331	5,431						0010
SUNTRUST S&P 500 Euro UpStk 2,576.09 267670600	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	07/14/2017	07/16/2018	3,193	7,853,473	2459.270000		194,766		303,343		303,343	108,577						0010
SUNTRUST S&P 500 Euro UpStk 2,577.54 269885700	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	08/14/2017	08/14/2018	2,293	5,653,675	2465.840000		136,819		204,301		204,301	67,482						0010
SUNTRUST S&P 500 Euro UpStk 2,581.25 267671200	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	07/14/2017	07/16/2018	3,109	7,646,347	2459.270000		196,511		307,580		307,580	111,069						0010
SUNTRUST S&P 500 Euro UpStk 2,587.90 269886300	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	08/14/2017	08/14/2018	6,819	16,813,735	2465.840000		437,157		660,452		660,452	223,295						0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SUNTRUST S&P 500 Euro UpStk 2,589.13 269886900	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	08/14/2017	08/14/2018	3,359	8,283,109	2465.840000		217,017		328,434		328,434	111,417						0010
SUNTRUST S&P 500 Euro UpStk 2,589.37 267671800	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	07/14/2017	07/16/2018	3,758	9,242,785	2459.270000		249,555		394,871		394,871	145,316						0010
SUNTRUST S&P 500 Euro UpStk 2,590.36 269887500	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	08/14/2017	08/14/2018	2,796	6,893,277	2465.840000		182,672		275,876		275,876	93,204						0010
SUNTRUST S&P 500 Euro UpStk 2,590.63 276970000	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	09/28/2017	09/28/2018	961	2,412,294	2510.060000		43,421		58,659		58,659	15,238						0010
SUNTRUST S&P 500 Euro UpStk 2,595.70 269942400	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	08/15/2017	08/14/2018	1,153	2,844,100	2465.840000		78,616		118,372		118,372	39,756						0010
SUNTRUST S&P 500 Euro UpStk 2,598.67 276970600	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	09/28/2017	09/28/2018	2,244	5,633,062	2510.060000		110,408		149,986		149,986	39,578						0010
SUNTRUST S&P 500 Euro UpStk 2,598.75 269888100	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	08/14/2017	08/14/2018	2,640	6,509,595	2465.840000		181,618		276,842		276,842	95,224						0010
SUNTRUST S&P 500 Euro UpStk 2,607.63 269888700	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	08/14/2017	08/14/2018	5,656	13,945,576	2465.840000		408,605		629,720		629,720	221,115						0010
SUNTRUST S&P 500 Euro UpStk 2,609.96 276971200	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	09/28/2017	09/28/2018	5,547	13,922,551	2510.060000		302,119		415,517		415,517	113,398						0010
SUNTRUST S&P 500 Euro UpStk 2,616.49 276971800	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	09/28/2017	09/28/2018	1,302	3,267,066	2510.060000		74,816		103,596		103,596	28,780						0010
SUNTRUST S&P 500 Euro UpStk 2,622.32 269941800	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	08/15/2017	08/07/2018	645	1,599,988	2480.910000		44,938		70,918		70,918	25,980						0010
SUNTRUST S&P 500 Euro UpStk 2,623.01 276972400	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	09/28/2017	09/28/2018	9,059	22,738,388	2510.060000		547,995		762,960		762,960	214,965						0010
SUNTRUST S&P 500 Euro UpStk 2,626.78 276973000	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	09/28/2017	09/28/2018	1,650	4,142,302	2510.060000		102,729		143,377		143,377	40,648						0010
SUNTRUST S&P 500 Euro UpStk 2,629.82 269941200	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	08/15/2017	07/30/2018	405	999,989	2472.100000		31,309		49,837		49,837	18,528						0010
SUNTRUST S&P 500 Euro UpStk 2,630.64 279789300	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	10/23/2017	10/22/2018	413	1,059,819	2564.980000		15,791		19,420		19,420	3,629						0010
SUNTRUST S&P 500 Euro UpStk 2,635.56 276973600	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	09/28/2017	09/28/2018	7,006	17,585,230	2510.060000		462,492		651,645		651,645	189,153						0010
SUNTRUST S&P 500 Euro UpStk 2,642.34 276974200	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	09/28/2017	09/28/2018	1,446	3,630,538	2510.060000		99,840		141,305		141,305	41,465						0010
SUNTRUST S&P 500 Euro UpStk 2,645.85 276974800	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	09/28/2017	09/28/2018	5,721	14,359,039	2510.060000		403,489		572,620		572,620	169,131						0010
SUNTRUST S&P 500 Euro UpStk 2,646.55 279789900	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	10/23/2017	10/22/2018	1,242	3,184,917	2564.980000		57,647		71,906		71,906	14,259						0010
SUNTRUST S&P 500 Euro UpStk 2,655.01 279790500	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	10/23/2017	10/22/2018	2,340	6,002,864	2564.980000		118,256		148,851		148,851	30,595						0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SUNTRUST S&P 500 Euro UpStk 2,666.81 279791100	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	10/23/2017	10/22/2018	4,876	12,505,721	2564.980000		273,875		348,187		348,187	74,312						0010
SUNTRUST S&P 500 Euro UpStk 2,668.19 276975400	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	09/28/2017	09/28/2018	486	1,218,973	2510.060000		38,520		55,881		55,881	17,361						0010
SUNTRUST S&P 500 Euro UpStk 2,673.99 279791700	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	10/23/2017	10/22/2018	2,336	5,990,692	2564.980000		138,984		177,702		177,702	38,718						0010
SUNTRUST S&P 500 Euro UpStk 2,679.89 279792300	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	10/23/2017	10/22/2018	5,801	14,878,538	2564.980000		361,548		462,825		462,825	101,277						0010
SUNTRUST S&P 500 Euro UpStk 2,686.82 279792900	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	10/23/2017	10/22/2018	1,283	3,291,275	2564.980000		83,928		107,895		107,895	23,967						0010
SUNTRUST S&P 500 Euro UpStk 2,693.49 279793500	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	10/23/2017	10/22/2018	5,783	14,833,009	2564.980000		394,558		509,853		509,853	115,295						0010
SUNTRUST S&P 500 Euro UpStk 2,698.36 279794100	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	10/23/2017	10/22/2018	2,390	6,129,304	2564.980000		167,943		217,717		217,717	49,774						0010
SUNTRUST S&P 500 Euro UpStk 2,704.51 279794700	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	10/23/2017	10/22/2018	612	1,570,372	2564.980000		44,599		58,031		58,031	13,432						0010
SUNTRUST S&P 500 Euro UpStk 2,715.54 279795300	Equity Indexed Annuity	Exh 5	Equity/Index.	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	10/23/2017	10/22/2018	572	1,467,703	2564.980000		44,178		57,916		57,937	13,759						0010
UBS AG S&P 500 Euro UpStk 229215000	Equity Indexed Annuity	Exh 5	Equity/Index.	UBS AG BFM8T61CT2L10QEMIK50	08/18/2016	12/31/2018	1	23,000,000	1.050000	1,058,000			645,857		645,836	(623,933)						0010
UBS AG S&P 500 Euro UpStk 229215600	Equity Indexed Annuity	Exh 5	Equity/Index.	UBS AG BFM8T61CT2L10QEMIK50	08/18/2016	12/31/2018	1	2,000,000	1.080000	70,600			36,160		36,160	(54,834)						0010
UBS AG S&P 500 Euro UpStk 229216200	Equity Indexed Annuity	Exh 5	Equity/Index.	UBS AG BFM8T61CT2L10QEMIK50	08/18/2016	12/31/2018	1	2,000,000	1.100000	53,200			20,918		20,918	(53,976)						0010
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										1,701,467	158,481,361		261,894,390	XXX	261,894,390	101,770,221					XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										1,701,467	158,481,361		261,894,390	XXX	261,894,390	101,770,221					XXX	XXX
0219999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0359999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										1,701,467	158,481,361		261,894,390	XXX	261,894,390	101,770,221					XXX	XXX
0379999. Total Purchased Options - Put Options														XXX							XXX	XXX
0389999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999. Total Purchased Options - Other														XXX							XXX	XXX
0429999. Total Purchased Options										1,701,467	158,481,361		261,894,390	XXX	261,894,390	101,770,221					XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective														XXX							XXX	XXX
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,467.99 266361700	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/29/2017	04/16/2018	1,552	3,628,204	2337.760000		(126,674)		(199,671)		(199,671)	(72,997)					0	0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,490.48 266362300	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/29/2017	05/07/2018	573	1,373,051	2396.250000		(28,272)		(52,740)		(52,740)	(24,468)					0	0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,521.45 266362900	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/29/2017	05/14/2018	764	1,833,279	2399.580000		(43,311)		(89,991)		(89,991)	(46,680)					0	0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,525.11 266364100	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/29/2017	06/07/2018	616	1,498,814	2433.140000		(23,236)		(53,901)		(53,901)	(30,665)					0	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 Premium (Received) Paid	12 Current Year Initial Cost of 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)
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,416.55 266364700	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/29/2017	04/09/2018	2,218	5,224,588	2355.540000		(87,345)		(127,553)		(127,553)	(40,208)					0	0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,437.57 266365300	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/29/2017	04/16/2018	3,789	8,900,399	2349.010000		(212,904)		(313,874)		(313,874)	(100,971)					0	0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,470.16 266367100	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/29/2017	05/07/2018	1,355	3,251,160	2399.380000		(55,541)		(86,905)		(86,905)	(31,364)					0	0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,472.42 266366500	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/29/2017	04/30/2018	3,544	8,449,605	2384.200000		(183,863)		(285,530)		(285,531)	(101,669)					0	0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,473.19 266367700	Equity Indexed Annuity	Exh 5	Equity/Index.	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/29/2017	05/14/2018	833	2,001,133	2402.320000		(33,836)		(53,148)		(53,148)	(19,311)					0	0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 265457400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2017	05/29/2018	425,000	425,000	1.015000		(8,288)		(20,356)		(20,356)	(12,069)					0	0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 265458000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2017	06/07/2018	625,000	625,000	1.028500		(7,750)		(19,778)		(19,778)	(12,028)					0	0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,381.21 268747100	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/28/2017	01/08/2018	492	1,116,866	2268.900000		(45,346)		(55,252)		(55,252)	(9,906)					0	0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,405.67 268747700	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/28/2017	02/07/2018	481	1,101,985	2293.080000		(42,218)		(53,386)		(53,386)	(11,167)					0	0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,539.71 268748300	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/28/2017	06/07/2018	535	1,300,659	2433.140000		(32,074)		(48,843)		(48,843)	(16,769)					0	0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,551.01 268748900	Equity Indexed Annuity	Exh 5	Equity/Index.	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/28/2017	06/28/2018	694	1,693,180	2440.690000		(41,936)		(64,071)		(64,071)	(22,135)					0	0010
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants											(972,594)		(1,524,999)	XXX	(1,525,000)	(552,407)					XXX	XXX
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 254679600	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/07/2017	03/07/2018	1,168	150,000	128.030000		(4,890)		(10)		(10)	4,880						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 265468800	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2017	06/07/2018	1,729	225,000	129.860000		(7,178)		(479)		(479)	6,698						0010
JPMORGAN CHASE BANK NA EEJPUS5E Euro UpStk 288514900	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2017	12/07/2018	2,414	325,000	134.710000		(3,250)		(5,374)		(5,374)	(2,124)						0010
JPMORGAN CHASE BANK NA EQFIID - EEJ EQFIID JPM 267636400	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/14/2017	06/07/2018	2,283	300,000	131.140000		(7,800)		(999)		(999)	6,801						0010
JPMORGAN CHASE BANK NA EQFIID - EEJ EQFIID JPM 276136000	Equity Indexed Annuity	Exh 5	Equity/Index.	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2017	09/14/2018	2,427	325,000	133.670000		(8,548)		(3,708)		(3,708)	4,840						0010
0519999. Subtotal - Written Options - Hedging Other - Put Options											(31,666)		(10,570)	XXX	(10,570)	21,095					XXX	XXX
0569999. Subtotal - Written Options - Hedging Other											(1,004,260)		(1,535,569)	XXX	(1,535,570)	(531,312)					XXX	XXX
0639999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0709999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0779999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999. Total Written Options - Call Options and Warrants											(972,594)		(1,524,999)	XXX	(1,525,000)	(552,407)					XXX	XXX
0799999. Total Written Options - Put Options											(31,666)		(10,570)	XXX	(10,570)	21,095					XXX	XXX
0809999. Total Written Options - Caps														XXX							XXX	XXX
0819999. Total Written Options - Floors														XXX							XXX	XXX
0829999. Total Written Options - Collars														XXX							XXX	XXX

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of 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)
0839999. Total Written Options - Other														XXX							XXX	XXX
0849999. Total Written Options											(1,004,260)		(1,535,569)	XXX	(1,535,570)	(531,312)					XXX	XXX
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SL5Z20AX0	NEOPOST S.A. PRIVATE PLACEMENT F6519#AK7	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	09/03/2014	09/04/2020		3,166,500	2.013500 /			25,700			(9,615)					25,908		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SL5Z20B01	NEOPOST S.A. PRIVATE PLACEMENT F6519#AK7	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	09/03/2014	09/04/2020		3,166,500	2.013500 /			25,700			(9,615)					25,908		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SL5Z20B35	NEOPOST S.A. PRIVATE PLACEMENT F6519#AK7	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	09/03/2014	09/04/2021		3,166,500	2.181500 /			31,020			(1,758)					30,363		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SL5Z20BU5	NEOPOST S.A. PRIVATE PLACEMENT F6519#AK7	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	09/03/2014	09/04/2021		3,166,500	2.181500 /			31,020			(1,758)					30,363		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SL5Z20BC5	NEOPOST S.A. PRIVATE PLACEMENT F6519#AK7	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	09/03/2014	09/04/2022		3,166,500	2.313000 /			35,184			10,612					34,243		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SL5Z20BF8	NEOPOST S.A. PRIVATE PLACEMENT F6519#AK7	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	09/03/2014	09/04/2022		3,166,500	2.313000 /			35,184			10,612					34,243		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SL3X2PPB1	MEREDITH CORPORATION PRIVATE PLACEMENT 589433G@4	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	12/18/2014	12/19/2022		10,000,000	2.172500 /			94,161			(36,632)					111,461		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SL3X2PPE5	MEREDITH CORPORATION PRIVATE PLACEMENT 589433G@4	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	12/18/2014	12/19/2022		8,800,000	2.172500 /			82,862			(32,237)					98,086		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SLLN0D5V0001	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	07/22/2015	07/17/2022		26,550,000	2.129500 /			245,135			(122,749)					283,079		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SLLN0D5V0002	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	07/22/2015	07/17/2022		32,450,000	2.129500 /			299,610			(150,027)					345,985		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SL5D3E018001	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	08/17/2015	08/12/2022		18,800,000	1.967500 /			145,480			(221,740)					201,972		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SL5D3E018002	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	08/17/2015	08/12/2022		16,200,000	1.967500 /			125,361			(191,074)					174,040		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SL472IIPX4001	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	10/27/2015	10/18/2022		121,000,000	1.672000 /			564,347			(3,165,746)					1,325,489		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SL472IIPX4002	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQ0F39	10/27/2015	10/18/2022		51,000,000	1.672000 /			237,865			(1,334,323)					558,677		100/100

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CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SL5Z3DC99001	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	01/20/2016	01/20/2023		16,000,000	1.597500 /			62,543			(503,277)					179,877		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SL5Z3DC99002	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	01/20/2016	01/20/2023		67,000,000	1.597500 /			261,899			(2,107,471)					753,233		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SL4F4W9M6001	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	04/21/2016	04/18/2023		56,000,000	1.525000 /			178,865			(2,069,368)					644,608		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SL4F4W9M6002	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	04/21/2016	04/18/2023		74,000,000	1.525000 /			236,358			(2,734,522)					851,804		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SL5142ZX9001	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	07/25/2016	07/19/2023		25,000,000	1.335000 /			32,323			(1,226,616)					294,554		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SL5142ZX9002	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	07/25/2016	07/19/2023		28,000,000	1.335000 /			36,202			(1,373,810)					329,901		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SLPU11685001	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	11/08/2016	10/19/2023		40,000,000	1.540000 /			144,730			(1,620,077)					481,779		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SLPU11685002	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	11/08/2016	10/19/2023		32,000,000	1.540000 /			115,784			(1,296,061)					385,423		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SL1S4FK94001	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	01/17/2017	07/31/2023		60,000,000	2.050000 /			475,652			(700,175)					708,872		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SL1S4FK94002	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	01/17/2017	07/31/2023		60,000,000	2.050000 /			475,652			(700,175)					708,872		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SL10560N7001	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	04/17/2017	11/16/2027		3,300,000	2.566500 /						5,901					51,858		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SL1056000001	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	04/17/2017	08/17/2027		3,900,000	2.545500 /						5,229					60,515		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SL10560T4001	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	04/17/2017	05/17/2027		4,900,000	2.513000 /						1,159					75,038		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SL10560W7001	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	04/17/2017	02/18/2027		5,500,000	2.488500 /						(2,678)					83,109		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SL10560Z0001	Multiple	Sch D-1	Interest Rate	CME SNZ20JLFK8MNNCLQOF39	04/17/2017	11/16/2026		11,300,000	2.460000 /						(16,089)					168,345		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SL1056P22001	Multiple	Sch D-1	Interest Rate	CME SNZ2OJLFK8MNNCLQOF39	04/17/2017	08/17/2026		11,700,000	2.428000 /						(30,640)					171,860		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SLQE0YMM0001	Multiple	Sch D-1	Interest Rate	CME SNZ2OJLFK8MNNCLQOF39	04/17/2017	05/15/2026		12,200,000	2.397500 /						(44,550)					176,532		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SLQE0YMJ7001	Multiple	Sch D-1	Interest Rate	CME SNZ2OJLFK8MNNCLQOF39	04/17/2017	02/17/2026		12,700,000	2.364000 /						(61,193)					181,065		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SLQE0YMD0001	Multiple	Sch D-1	Interest Rate	CME SNZ2OJLFK8MNNCLQOF39	04/17/2017	11/17/2025		14,800,000	2.329000 /						(87,258)					207,735		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SLQE0YMA6001	Multiple	Sch D-1	Interest Rate	CME SNZ2OJLFK8MNNCLQOF39	04/17/2017	08/15/2025		15,400,000	2.289500 /						(107,905)					212,623		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SLQE0YM73001	Multiple	Sch D-1	Interest Rate	CME SNZ2OJLFK8MNNCLQOF39	04/17/2017	05/15/2025		16,000,000	2.250000 /						(124,970)					217,256		100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SLQE0YM40001	Multiple	Sch D-1	Interest Rate	CME SNZ2OJLFK8MNNCLQOF39	04/17/2017	02/18/2025		16,600,000	2.210000 /						(139,995)					221,679		100/100
GOLDMAN SACHS INTERNATION Fixed Rate Interest Rate Swap SL9G0OXN4	AVISTA CAPITAL CAP SECS BNDS 05379HAA2	Sch D-1	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/02/2011	06/01/2018		20,000,000	2.792500 /			320,634			95,321					64,765		100/100
GOLDMAN SACHS INTERNATION Fixed Rate Interest Rate Swap SL4Q2CS47	ALABAMA POWER CAP TR V CO GTY 01039XAA8	Sch D-1	Interest Rate	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/31/2011	07/01/2018		9,000,000	2.620000 /			126,902			39,457					31,908		100/100
JPMORGAN CHASE BANK NA Fixed Rate Interest Rate Swap SL4H24T02	JPMORGAN CHASE & CO CAP SEC 31945HAA3	Sch D-1	Interest Rate	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/05/2011	05/01/2018		20,000,000	2.702500 /			300,697			71,769					57,975		100/100
JPMORGAN CHASE BANK NA Fixed Rate Interest Rate Swap SL5K2FN03	US BANCORP PREFERRED 902973866	Sch D-1	Interest Rate	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/06/2011	07/15/2021		20,000,000	3.310000 /			420,407			764,133					188,193		100/100
MORGAN STANLEY CAPITAL SE Fixed Rate Interest Rate Swap SL212B817	ALABAMA POWER CAP TR V CO GTY 01039XAA8	Sch D-1	Interest Rate	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	06/02/2011	07/01/2021		9,000,000	3.118000 /			171,722			282,808					84,221		100/100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate												5,338,999		XXX	(18,937,103)					10,873,417	XXX	XXX
BNP PARIBAS Fixed Rate Currency Swap SL5P2XW70	EE FINANCE PLC	Sch D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/17/2013	03/28/2019		10,231,200	4.245000 /(4.375000)			64,147	1,708,875		1,597,241		(737,730)			57,067		100/100
BNP PARIBAS Fixed Rate Currency Swap SLP80ACA3	ASML HOLDING NV	Sch D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/13/2014	09/19/2023		10,374,828	4.587500 /(3.375000)			159,307	1,285,973		790,981		(1,105,452)			124,059		100/100
BNP PARIBAS Fixed Rate Currency Swap SL6J20L13	TDC A/S K94545CE6	Sch D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/14/2014	02/23/2023		6,710,800	5.650000 /(5.625000)			74,396	1,299,800		1,128,317		(468,400)			76,126		100/100
BNP PARIBAS Fixed Rate Currency Swap SL940HSV2	YOPLAIT S.A.S. PRIVATE PLACEMENT F9876*AA4	Sch D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/20/2014	06/24/2021		7,535,000	3.399000 /(2.200000)			116,415	930,600		657,141		(803,275)			70,315		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
BNP PARIBAS Fixed Rate Currency Swap SL940HT41	YOPLAIT S.A.S. PRIVATE PLACEMENT F9876*AA4	Sch D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/20/2014	06/24/2021		7,535,000	3.399000 /(2.200000)			116,415	930,600		657,141		(803,275)			70,315		100/100
BNP PARIBAS Fixed Rate Currency Swap SL603K7E4	CENTRICA PLC EMTN	Sch D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/23/2014	03/10/2022		13,352,850	6.230000 /(6.375000)			175,317	2,733,763		2,457,427		(919,235)			136,735		100/100
BNP PARIBAS Fixed Rate Currency Swap SLF01Y0Z6	EXPERIAN FINANCE PLC EMTN	Sch D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/23/2014	10/15/2021		15,819,300	3.360000 /(3.500000)			90,305	3,238,725		2,650,526		(1,089,030)			154,018		100/100
BNP PARIBAS Fixed Rate Currency Swap SL2133GY3	TESCO PLC EMTN	Sch D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/30/2014	02/24/2022		1,966,155	5.955000 /(6.125000)			22,094	410,493		366,543		(134,665)			20,027		100/100
BNP PARIBAS Fixed Rate Currency Swap SL2133H14	TESCO PLC EMTN	Sch D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/30/2014	02/24/2022		6,154,920	5.955000 /(6.125000)			69,164	1,285,020		1,147,439		(421,560)			62,693		100/100
BNP PARIBAS Fixed Rate Currency Swap SL6A3GAE7	BRISTOL AIRPORT PRIVATE PLACEMENT G8278*AA9	Sch D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/24/2015	05/15/2030		4,549,800	4.254500 /(3.680000)			47,161	491,550		231,822		(351,300)			80,027		100/100
BNP PARIBAS Fixed Rate Currency Swap SL6A3GAH0	BRISTOL AIRPORT PRIVATE PLACEMENT G8278*AA9	Sch D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/24/2015	05/15/2030		13,194,420	4.254500 /(3.680000)			136,768	1,425,495		672,284		(1,018,770)			232,077		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap SL7C18K84	NATIONWIDE BLDG SOCIETY G63983K93	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/06/2012	07/22/2020		11,520,000	7.085000 /(6.750000)			68,407	712,800		109,002		(1,314,450)			92,180		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap SL4G2MVD3	RWE FINANCE BV N7660FAD9	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/13/2012	04/20/2021		9,534,000	6.615000 /(6.500000)			97,825	1,417,500		1,242,076		(702,600)			86,670		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap SL302HVD0	ELECTRICITE DE FRANCE F2940HFL4	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/16/2012	12/12/2022		7,920,000	6.917500 /(6.875000)			87,734	1,156,250		926,724		(585,500)			88,104		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap SL7C18W19	TDC A/S K94545CE6	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/06/2012	02/23/2023		14,472,000	5.712500 /(5.625000)			140,994	2,297,250		1,844,195		(1,053,900)			164,167		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap SL6J2F3V1	ENW FINANCE PLC G3157JAA4	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/13/2012	07/21/2021		8,067,500	6.280000 /(6.125000)			103,090	1,303,750		1,170,023		(585,500)			76,091		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap SL5D2MSH4	UNITED UTILITIES WATER PLC G7973DAV4	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/07/2013	03/25/2022		11,258,100	5.835000 /(5.750000)			117,753	1,788,850		1,496,891		(819,700)			115,856		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap SL3Z1XMJ6	COVENTRY BLDG SOCIETY G2479P2Y0	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/04/2013	09/28/2022		11,016,600	6.032500 /(5.875000)			117,725	1,547,350		1,236,358		(819,700)			119,980		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap SL103RPK8	DAIMLER INTL FINANCE BV N3114MAG8	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/06/2013	06/06/2019		12,522,400	3.590000 /(3.500000)			69,762	1,700,400		1,536,057		(936,800)			74,960		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap SL7B02BJ6	ELECTRICITE DE FRANCE F2940HFL4	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/20/2013	12/12/2022		7,650,000	6.967500 /(6.875000)			72,882	886,250		612,457		(585,500)			85,101		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap SL7B02BS6	RWE FINANCE BV N7660FAD9	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/20/2013	04/20/2021		6,395,400	6.577500 /(6.500000)			49,439	740,905		574,547		(489,478)			58,138		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap SL7B02BP2	ELECTRICITE DE FRANCE F2940HFL4	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/20/2013	12/12/2022		4,590,000	6.967500 /(6.875000)			43,729	531,750		367,474		(351,300)			51,061		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap SL332WSL7	DEUTSCHE TELEKOM INT FIN N2557FEP5	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/07/2013	04/08/2022		9,782,500	6.760000 /(6.500000)			101,408	989,625		700,455		(761,150)			101,099		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap SL332WSO1	SOUTHERN GAS NETWORK PLC G82920AK8	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/07/2013	10/05/2023		6,020,000	5.142500 /(4.875000)			47,853	609,000		348,762		(468,400)			72,264		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap SL4D2A222	SSE PLC G7885VFQ7	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/08/2013	09/14/2021		1,492,500	4.552500 /(4.250000)			9,722	139,750		93,409		(117,100)			14,365		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap SL4D2A1Z0	SSE PLC G7885VFQ7	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/08/2013	09/14/2021		3,043,208	4.552500 /(4.250000)			19,824	284,950		190,461		(238,767)			29,291		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap SL103TL36	LONDON POWER NETWORKS G5607DAD2	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	03/11/2013	03/31/2023		4,879,095	5.482500 /(5.125000)			42,754	448,839		269,120		(383,503)			55,897		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap SLB60SAV9	RWE FINANCE BV IGYGY N7660FBK2	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/18/2013	07/06/2022		9,632,700	5.822500 /(5.500000)			92,300	1,110,375		838,806		(737,730)			102,359		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap SL1S3SSQ1	ELECTRICITE DE FRANCE F2940HFL4	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/22/2013	12/12/2022		7,546,275	7.260000 /(6.875000)			92,329	850,163		676,054		(579,645)			83,947		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap SL302LYY2	HEATHROW FUNDING LTD SERIES REGS G0753UAJ4	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/03/2013	02/15/2023		22,576,500	5.517500 /(5.225000)			224,761	2,961,625		2,284,275		(1,697,950)			255,549		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap SL302LZ13	HEATHROW FUNDING LTD SERIES REGS G0753UAJ4	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/03/2013	02/15/2023		3,632,481	5.517500 /(5.225000)			36,163	476,515		367,532		(273,194)			41,117		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap SL51330D2	SOUTHERN GAS NETWORK PLC G82920AK8	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/17/2013	10/05/2023		9,427,200	5.200000 /(4.875000)			97,626	1,310,700		1,016,789		(702,600)			113,165		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap SL4G2SS02	INTU SGS FINANCE PLC EMTN G4929AAA8	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/20/2013	03/17/2023		7,732,500	4.215000 /(3.875000)			67,788	968,750		702,537		(585,500)			88,282		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap SLMHOWO01	NATL GRID ELECT TRANS G6374WAE7	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/02/2013	02/02/2024		2,730,600	6.357500 /(5.875000)			29,755	295,650		220,098		(210,780)			33,690		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap SLMHOWOR4	NATL GRID ELECT TRANS G6374WAE7	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/02/2013	02/02/2024		1,061,900	6.357500 /(5.875000)			11,571	114,975		85,594		(81,970)			13,102		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap SL6V2UP96	EVERSHOLT FUNDING PLC	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/29/2013	12/02/2020		11,421,060	5.914000 /(5.832000)			125,429	1,816,535		1,623,133		(831,410)			97,619		100/100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap SL9406NS8	ENW FINANCE PLC G3157JAA4	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/21/2013	07/21/2021		6,942,350	6.208500 /(6.125000)			83,964	1,125,525		994,135		(503,530)			65,479		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap SL6J2N0M7	COVENTRY BLDG SOCIETY	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/22/2013	10/16/2019		3,237,200	5.940000 /(6.000000)			34,538	531,700		495,352		(234,200)			21,682		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap SL6J2N0P0	TATE & LYLE INTL FIN PLC	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/22/2013	11/25/2019		4,177,607	6.682500 /(6.750000)			44,433	686,159		641,558		(302,235)			28,813		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap SL402VZN5	DWR CYMRU FINANCING LTD B1	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/14/2013	03/31/2021		16,331,350	6.955000 /(6.907000)			197,128	2,600,938		2,332,508		(1,188,565)			147,209		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap SL3Z280T6	SOUTHERN WATER SRVCS FIN	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/14/2014	03/31/2019		3,292,000	5.994000 /(6.125000)			33,295	586,500		563,514		(234,200)			18,403		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap SL9307MP5	HEATHROW FUNDING LTD SERIES EMTN	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/23/2014	03/29/2021		4,145,500	9.190000 /(9.200000)			77,055	763,625		761,603		(292,750)			37,351		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap SL6J2QLA3	CORIO NV EMTN	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/14/2014	02/26/2021		4,867,050	4.455000 /(3.250000)			80,673	604,210		450,826		(518,478)			43,229		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap SLA20DRI3	SHURGARD LUXEMBOURG SARL PRIVATE PLACEMENT L8367#AC7	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/25/2014	07/24/2026		8,726,400	4.727500 /(3.260000)			168,206	1,041,280		696,417		(934,720)			127,706		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap SLA20DRC6	SHURGARD LUXEMBOURG SARL PRIVATE PLACEMENT L8367#AA1	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/25/2014	07/24/2021		5,590,350	4.150000 /(2.670000)			103,801	667,070		518,302		(598,805)			52,789		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap SLA20DRF9	SHURGARD LUXEMBOURG SARL PRIVATE PLACEMENT L8367#AB9	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/25/2014	07/24/2024		5,181,300	4.600000 /(3.110000)			99,941	618,260		435,758		(554,990)			66,387		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap SL8J1YDD8	ARQIVA PP FINANCING PLC PRIVATE PLACEMENT G0566*AC3	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/27/2014	06/30/2029		18,888,870	5.075000 /(2.678250)			576,192	3,873,345		5,186,175		(1,299,810)			320,276		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap SL8J1YDA4	ARQIVA PP FINANCING PLC PRIVATE PLACEMENT G0566*AC3	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/27/2014	06/30/2029		10,040,030	5.075000 /(2.678250)			306,264	2,058,805		2,756,615		(690,890)			170,237		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap SL3X2CKQ6	PORTERBROOK RAIL FINANCE LTD EMTN	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/10/2014	10/20/2020		6,665,400	6.701250 /(6.500000)			84,938	983,850		901,270		(491,820)			55,822		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap SL3X2CKT0	PORTERBROOK RAIL FINANCE LTD EMTN	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/10/2014	10/20/2020		6,665,400	6.701250 /(6.500000)			84,938	983,850		901,270		(491,820)			55,822		100/100
CREDIT SUISSE INTERNATION Fixed Rate Currency Swap SL6K5AWK8	SEASPAN ULC PRIVATE PLACEMENT C8318#AA1	Sch D-1	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/26/2015	03/04/2025		11,476,726	3.815000 /(3.460000)			45,171	63,660		156,877		(749,779)			153,739		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GOLDMAN SACHS INTERNATION Fixed Rate Currency Swap SL4D2A1W7	MORRISON WM SUPERMARKETS G62748AA9	Sch D-1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/08/2013	12/08/2023		7,761,000	4.955000 /(4.625000)			66,155	726,700		397,511		(608,920)			94,567		100/100
GOLDMAN SACHS INTERNATION Fixed Rate Currency Swap SL8J1M0Y2	EASTERN POWER NETWORKS SERIES EMTN G3028KAA8	Sch D-1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/23/2013	09/30/2021		15,285,000	5.070000 /(4.750000)			123,493	1,757,500		1,355,473		(1,171,000)			147,996		100/100
GOLDMAN SACHS INTERNATION Fixed Rate Currency Swap SL5133G35	UNITED UTILITIES WATER PLC G7973DAV4	Sch D-1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/17/2013	03/25/2022		9,428,400	6.070000 /(5.750000)			110,169	1,311,900		1,116,606		(702,600)			97,027		100/100
GOLDMAN SACHS INTERNATION Fixed Rate Currency Swap SL602RZT9	EE FINANCE PLC	Sch D-1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/17/2013	03/28/2019		10,171,350	4.270000 /(4.375000)			64,150	1,649,025		1,538,668		(737,730)			56,733		100/100
GOLDMAN SACHS INTERNATION Fixed Rate Currency Swap SLB60X1W6	WPP FINANCE SA	Sch D-1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/18/2013	11/06/2020		8,903,400	6.420000 /(6.375000)			105,209	1,463,275		1,327,176		(644,050)			75,153		100/100
GOLDMAN SACHS INTERNATION Fixed Rate Currency Swap SL603K7B0	SOUTHERN WATER SRVCS FIN EMTN	Sch D-1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/23/2014	03/31/2021		11,736,900	4.800000 /(5.000000)			101,417	2,402,925		2,102,569		(807,990)			105,795		100/100
JPMORGAN CHASE BANK NA Fixed Rate Currency Swap SLB60PCY7	POSTNL N7203CAB4	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2012	08/14/2018		9,594,000	7.510000 /(7.500000)			115,950	1,477,500		1,460,662		(702,600)			37,839		100/100
JPMORGAN CHASE BANK NA Fixed Rate Currency Swap SL3B1THV7	SECURITAS AB W7912CAE0	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/12/2012	03/14/2018		11,736,000	2.679500 /(2.250000)			75,164	928,800		891,550		(1,314,450)			26,604		100/100
JPMORGAN CHASE BANK NA Fixed Rate Currency Swap SL392DBN0	RWE FINANCE BV IGYGY N7660FBK2	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/08/2013	07/06/2022		4,811,400	5.600000 /(5.500000)			46,313	753,150		608,751		(351,300)			51,127		100/100
JPMORGAN CHASE BANK NA Fixed Rate Currency Swap SLF01K2X9	DEUTSCHE TELEKOM INT FIN N2557FEP5	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/15/2013	04/08/2022		4,827,000	6.550000 /(6.500000)			57,758	768,750		648,592		(351,300)			49,885		100/100
JPMORGAN CHASE BANK NA Fixed Rate Currency Swap SL5S2QX06	SOUTHERN GAS NETWORK PLC G82920AJ1	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/12/2013	11/02/2018		7,825,000	5.200000 /(5.125000)			67,125	1,061,250		1,016,353		(585,500)			35,835		100/100
JPMORGAN CHASE BANK NA Fixed Rate Currency Swap SL5S2QXN3	SOUTHERN GAS NETWORK PLC G82920AJ1	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/12/2013	11/02/2018		10,172,500	5.200000 /(5.125000)			87,263	1,379,625		1,321,259		(761,150)			46,585		100/100
JPMORGAN CHASE BANK NA Fixed Rate Currency Swap SL1S35SN8	UNITED UTILITIES WATER PLC G7973DAV4	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/22/2013	03/25/2022		9,833,025	6.120000 /(5.750000)			104,986	1,107,788		860,301		(755,295)			101,191		100/100
JPMORGAN CHASE BANK NA Fixed Rate Currency Swap SL6J2J3O9	DEUTSCHE TELEKOM INT FIN N2557FEP5	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/14/2013	04/08/2022		3,138,000	6.801000 /(6.500000)			41,142	432,500		370,270		(234,200)			32,430		100/100
JPMORGAN CHASE BANK NA Fixed Rate Currency Swap SL6J2J3I2	DEUTSCHE TELEKOM INT FIN N2557FEP5	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/14/2013	04/08/2022		6,276,000	6.801000 /(6.500000)			82,284	865,000		740,541		(468,400)			64,860		100/100
JPMORGAN CHASE BANK NA Fixed Rate Currency Swap SL333NI4	ORANGE SA SERIES EMTN	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/31/2016	12/05/2025		3,874,541	5.675000 /(5.250000)			30,601	273,521		59,861		(311,720)			54,556		100/100
JPMORGAN CHASE BANK NA Fixed Rate Currency Swap SL333NI2	ORANGE SA SERIES EMTN	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/31/2016	12/05/2025		10,047,317	5.675000 /(5.250000)			79,354	709,283		155,228		(808,341)			141,472		100/100
JPMORGAN CHASE BANK NA Fixed Rate Currency Swap SLL1146P9	PARKER HANNIFIN CORP SERIES REGS	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/20/2017	03/01/2025		5,382,500	3.250000 /(1.125000)			89,149	(621,500)		(724,642)		(621,500)			72,060		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
JPMORGAN CHASE BANK NA Fixed Rate Currency Swap SLA112YG4	ISS GLOBAL A/S SERIES EMTN	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2017	08/31/2027		4,465,570	3.580000 /(1.500000)			30,668	(97,470)		(133,714)		(97,470)			69,420		100/100
JPMORGAN CHASE BANK NA Fixed Rate Currency Swap SLA112YD1	ISS GLOBAL A/S SERIES EMTN	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2017	08/31/2027		7,285,930	3.580000 /(1.500000)			50,037	(159,030)		(218,164)		(159,030)			113,264		100/100
JPMORGAN CHASE Fixed Rate Currency Swap SLPU10Z93001	EYSTUR OG SANDOYARTUNLAR K7784*AA3	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/02/2016	01/31/2040		11,100,000	4.550000 /(2.730000)			193,586	(908,000)		(1,287,196)		(908,000)			260,811		100/100
JPMORGAN CHASE Fixed Rate Currency Swap SLPU10ZC6001	EYSTUR OG SANDOYARTUNLAR K7784*AA3	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/02/2016	01/31/2040		7,992,000	4.550000 /(2.730000)			132,434	(653,760)		(926,781)		(1,051,560)			187,784		100/100
JPMORGAN CHASE Fixed Rate Currency Swap SLPU10ZF9001	EYSTUR OG SANDOYARTUNLAR K7784*AA3	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/02/2016	01/31/2040		7,770,000	4.550000 /(2.730000)			135,510	(635,600)		(901,037)		(635,600)			182,567		100/100
MORGAN STANLEY CAPITAL SE Fixed Rate Currency Swap SL302HRY9	HSBC BANK PLC G6097DAJ4	Sch D-1	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	11/08/2012	07/07/2023		9,583,800	6.597500 /(6.500000)			107,859	1,467,300		1,189,461		(702,600)			112,578		100/100
MORGAN STANLEY CAPITAL SE Fixed Rate Currency Swap SLP80HYX4	INTERM CAP GROUP G4588#BG5	Sch D-1	Currency	Morgan Stanley Capital Services LLC I7331LVCZKQKX5T7XV54	03/30/2015	05/11/2020		4,886,100	4.822000 /(2.960000)			82,853	(517,500)		(659,265)		(657,225)			37,562		100/100
ROYAL BANK OF CANADA Fixed Rate Currency Swap SLLN02T89	GREAT ROLLING STOCK PLC EMTN	Sch D-1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/06/2014	07/27/2020		6,837,860	6.405000 /(6.250000)			79,996	1,021,035		932,089		(503,530)			54,863		100/100
ROYAL BANK OF CANADA Fixed Rate Currency Swap SLLN02TE6	GREAT ROLLING STOCK PLC EMTN	Sch D-1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/06/2014	07/27/2020		6,837,860	6.405000 /(6.250000)			79,996	1,021,035		932,089		(503,530)			54,863		100/100
ROYAL BANK OF CANADA Fixed Rate Currency Swap SLL109K99	ANGEL TRAINS PRIVATE PLACEMENT G9408*AA0	Sch D-1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/25/2014	11/28/2021		15,700,000	6.012000 /(4.330250)			386,416	2,172,500		2,393,375		(1,171,000)			155,246		100/100
ROYAL BANK OF CANADA Fixed Rate Currency Swap SLL109KC2	ANGEL TRAINS PRIVATE PLACEMENT G9408*AA0	Sch D-1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/25/2014	11/28/2021		13,659,000	6.012000 /(4.330250)			336,182	1,890,073		2,082,241		(1,018,770)			135,064		100/100
ROYAL BANK OF CANADA Fixed Rate Currency Swap SL323WI3G6	ARQIVA FINANCING PLC EMTN	Sch D-1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/12/2015	06/30/2020		7,418,600	4.505000 /(4.040000)			71,678	790,125		671,787		(573,790)			58,649		100/100
ROYAL BANK OF CANADA Fixed Rate Currency Swap SL323WI3D3	ARQIVA FINANCING PLC EMTN	Sch D-1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/12/2015	06/30/2020		7,418,600	4.505000 /(4.040000)			71,678	790,125		671,787		(573,790)			58,649		100/100
ROYAL BANK OF CANADA Fixed Rate Currency Swap SLP80HYU0	INTERM CAP GROUP G4588#BH3	Sch D-1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/30/2015	05/11/2025		4,886,100	5.570000 /(3.380000)			97,728	(517,500)		(747,293)		(657,225)			66,296		100/100
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange												8,364,952	83,500,503	XXX	69,927,979		(54,004,577)			7,401,788	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective												13,703,951	83,500,503	XXX	50,990,876		(54,004,577)			18,275,205	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other														XXX							XXX	XXX
1029999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate												5,338,999		XXX	(18,937,103)					10,873,417	XXX	XXX
1169999. Total Swaps - Credit Default														XXX							XXX	XXX
1179999. Total Swaps - Foreign Exchange												8,364,952	83,500,503	XXX	69,927,979		(54,004,577)			7,401,788	XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps												13,703,951	83,500,503	XXX	50,990,876		(54,004,577)			18,275,205	XXX	XXX
Long: Canadian Dollar Short: U.S. Dollar	Multiple	Sch D 2.2	Currency	UBS AG BFM8T61CT2L10CEMIK50	12/28/2017	01/02/2018		41,275	1.256104				104		104	104				15		0020
Long: Canadian Dollar Short: U.S. Dollar	Multiple	Sch D 2.2	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/29/2017	01/03/2018		65,889	1.258175				275		275	275				30		0020

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 Premium (Received) Paid	12 Current Year Initial Cost of 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)
1229999. Subtotal - Forwards - Hedging Other													379	XXX	379	379				45	XXX	XXX
1269999. Subtotal - Forwards													379	XXX	379	379				45	XXX	XXX
1399999. Subtotal - Hedging Effective												13,703,951	83,500,503	XXX	50,990,876		(54,004,577)			18,275,205	XXX	XXX
1409999. Subtotal - Hedging Other										1,701,467	157,477,101		260,359,200	XXX	260,359,199	101,239,288				45	XXX	XXX
1419999. Subtotal - Replication														XXX							XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										1,701,467	157,477,101	13,703,951	343,859,703	XXX	311,350,075	101,239,288	(54,004,577)			18,275,250	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 an economic hedge for the equity exposure arising from investing in equities - including equity Exchange Traded Funds

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 Premium (Received) Paid	14 Current Year Initial Cost of 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)
0079999. Subtotal - Purchased Options - Hedging Effective																	XXX							XXX
BANK OF AMERICA MXEA Asian UpStk 1,617.80 213888400	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/02/2016	02/14/2017	02/14/2017	Closing Sale	358	551,935	1539.740000	16,435		27,981		16,435		(11,498)			11,546			0010
BANK OF AMERICA MXEA Asian UpStk 1,623.89 213887800	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/02/2016	02/07/2017	02/07/2017	Closing Sale	327	502,846	1538.650000	16,095		27,857		16,095		(11,739)			11,762			0010
BANK OF AMERICA MXEA Asian UpStk 1,626.70 226464100	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	07/15/2016	06/28/2017	06/28/2017	Closing Sale	613	947,913	1546.730000	36,183		49,010		36,183		(8,653)			12,827			0010
BANK OF AMERICA MXEA Asian UpStk 1,634.68 213889600	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/02/2016	02/28/2017	02/28/2017	Closing Sale	309	480,945	1558.170000	12,822		23,616		12,822		(10,668)			10,794			0010
BANK OF AMERICA MXEA Asian UpStk 1,653.16 213889000	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/02/2016	02/21/2017	02/21/2017	Closing Sale	231	362,959	1573.090000	9,308		18,475		9,308		(9,016)			9,167			0010
BANK OF AMERICA MXEA Asian UpStk 1,659.49 223184800	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	06/15/2016	06/14/2017	06/14/2017	Closing Sale	516	813,663	1575.370000	23,165		43,447		23,165		(14,239)			20,283			0010
BANK OF AMERICA MXEA Asian UpStk 1,664.59 226464700	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	07/15/2016	07/07/2017	07/07/2017	Closing Sale	693	1,096,712	1583.060000	36,870		56,482		36,870		(10,039)			19,613			0010
BANK OF AMERICA MXEA Asian UpStk 1,675.32 213887200	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/02/2016	01/30/2017	01/30/2017	Closing Sale	73	115,302	1576.040000	3,629		6,297		3,629		(2,364)			2,668			0010
BANK OF AMERICA MXEA Asian UpStk 1,695.52 215648600	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/29/2016	03/07/2017	03/07/2017	Closing Sale	251	407,174	1622.660000	8,652		13,749		8,652		(2,266)			5,097			0010
BANK OF AMERICA MXEA Asian UpStk 1,706.70 223183000	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	06/15/2016	05/22/2017	05/22/2017	Closing Sale	291	473,846	1628.840000	9,350		22,650		9,350		(4,806)			13,300			0010
BANK OF AMERICA MXEA Asian UpStk 1,707.95 226462900	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	07/15/2016	05/22/2017	05/22/2017	Closing Sale	436	708,111	1623.550000	19,762		36,811		19,762		(3,020)			17,049			0010
BANK OF AMERICA MXEA Asian UpStk 1,715.52 215650400	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/29/2016	03/28/2017	03/28/2017	Closing Sale	229	373,989	1631.500000	8,511		12,206		8,511		693			3,694			0010
BANK OF AMERICA MXEA Asian UpStk 1,716.95 221098600	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	05/18/2016	05/15/2017	05/15/2017	Closing Sale	473	774,567	1637.840000	19,002		32,593		19,002		4,583			13,591			0010
BANK OF AMERICA MXEA Asian UpStk 1,717.83 221098000	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	05/18/2016	05/08/2017	05/08/2017	Closing Sale	861	1,410,777	1638.210000	34,404		63,345		34,404		(261)			28,941			0010
BANK OF AMERICA MXEA Asian UpStk 1,729.08 215649200	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/29/2016	03/14/2017	03/14/2017	Closing Sale	425	702,011	1652.880000	12,444		11,099		12,444		6,247			(1,346)			0010
BANK OF AMERICA MXEA Asian UpStk 1,734.66 226465300	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	07/15/2016	07/14/2017	07/14/2017	Closing Sale	272	450,813	1654.420000	9,998		21,865		9,998		1,063			11,867			0010
BANK OF AMERICA MXEA Asian UpStk 1,737.06 215649800	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/29/2016	03/21/2017	03/21/2017	Closing Sale	643	1,062,536	1652.930000	20,255		25,577		20,255		5,568			5,322			0010
BANK OF AMERICA MXEA Asian UpStk 1,745.90 244053400	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/31/2016	10/30/2017	10/30/2017	Closing Sale	444	740,002	1665.620000	17,327		35,667		35,667		2,185			18,340			0010
BANK OF AMERICA MXEA Asian UpStk 1,748.13 226463500	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	07/15/2016	06/21/2017	06/21/2017	Closing Sale	425	704,345	1659.040000	15,670		33,841		15,670		3,254			18,171			0010
BANK OF AMERICA MXEA Asian UpStk 1,749.12 244052200	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/31/2016	10/16/2017	10/16/2017	Closing Sale	646	1,074,993	1664.720000	25,759		54,501		54,501		2,880			28,742			0010
BANK OF AMERICA MXEA Asian UpStk 1,749.40 223183600	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	06/15/2016	05/30/2017	05/30/2017	Closing Sale	743	1,238,505	1667.840000	19,381		40,795		19,381		5,969			21,414			0010
BANK OF AMERICA MXEA Asian UpStk 1,753.56 244052800	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/31/2016	10/23/2017	10/23/2017	Closing Sale	634	1,059,999	1672.450000	23,672		51,408		51,408		3,877			27,735			0010
BANK OF AMERICA MXEA Asian UpStk 1,755.88 241857800	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/29/2016	09/14/2017	09/14/2017	Closing Sale	416	695,525	1672.740000	20,100		34,570		34,570		7,895			14,470			0010
BANK OF AMERICA MXEA Asian UpStk 1,770.29 244051600	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	10/31/2016	10/09/2017	10/09/2017	Closing Sale	586	989,993	1688.400000	19,103		48,016		48,016		4,047			28,913			0010
BANK OF AMERICA MXEA Asian UpStk 1,778.06 223184200	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	06/15/2016	06/07/2017	06/07/2017	Closing Sale	556	941,398	1693.070000	12,444		19,666		12,444		7,761			7,222			0010
BANK OF AMERICA MXEA Asian UpStk 1,779.44 221097400	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	05/18/2016	04/28/2017	04/28/2017	Expiration	817	1,387,886	1698.260000	22,180				22,180		21,461			(22,180)			0010
BANK OF AMERICA MXEA Asian UpStk 1,782.83 241859000	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/29/2016	09/28/2017	09/28/2017	Closing Sale	470	798,075	1698.900000	20,280		39,427		39,427		10,705			19,147			0010
BANK OF AMERICA MXEA Asian UpStk 1,784.13 241858400	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/29/2016	09/21/2017	09/21/2017	Closing Sale	575	977,380	1699.170000	24,780		48,870		24,780		13,354			24,090			0010
BANK OF AMERICA MXEA Asian UpStk 1,814.52 241857200	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	09/29/2016	09/07/2017	09/07/2017	Closing Sale	816	1,414,786	1734.720000	26,131		48,156		26,131		19,077			22,025			0010
BANK OF AMERICA MXEA Euro UpStk 1,616.04 213890800	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/02/2016	02/07/2017	02/07/2017	Closing Sale	1,194	1,836,640	1538.650000	55,016		92,378		55,016		(29,764)			37,362			0010
BANK OF AMERICA MXEA Euro UpStk 1,616.42 213891400	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/02/2016	02/14/2017	02/14/2017	Closing Sale	972	1,496,119	1539.740000	44,298		74,508		44,298		(23,023)			30,209			0010
BANK OF AMERICA MXEA Euro UpStk 1,621.28 226467100	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	07/15/2016	06/28/2017	06/28/2017	Closing Sale	2,620	4,053,005	1546.730000	135,237		195,349		135,237		(9,358)			60,111			0010
BANK OF AMERICA MXEA Euro UpStk 1,629.69 215651600	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/29/2016	02/28/2017	02/28/2017	Closing Sale	334	520,631	1558.170000	15,477		23,897		15,477		(4,896)			8,420			0010
BANK OF AMERICA MXEA Euro UpStk 1,634.68 213892600	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/02/2016	02/28/2017	02/28/2017	Closing Sale	844	1,315,282	1558.170000	36,609		64,584		36,609		(18,091)			27,974			0010
BANK OF AMERICA MXEA Euro UpStk 1,649.41 223186600	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	06/15/2016	06/14/2017	06/14/2017	Closing Sale	1,584	2,495,764	1575.370000	63,385		117,297		63,385		(18,956)			53,912			0010
BANK OF AMERICA MXEA Euro UpStk 1,652.81 213890200	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	03/02/2016	01/30/2017	01/30/2017	Closing Sale	439	691,653	1574.550000	18,704		34,377		18,704		(11,233)			15,673			0010

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of 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)
BANK OF AMERICA MXEA Euro UpStk 1,653.00 213892000	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/02/2016	02/21/2017	02/21/2017	Closing Sale	1,270	1,998,406	1573.090000	55,159		101,515		55,159		(28,590)			46,356			0010
BANK OF AMERICA MXEA Euro UpStk 1,658.89 226467700	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/15/2016	07/07/2017	07/07/2017	Closing Sale	1,518	2,403,861	1583.060000	73,495		115,147		73,495		(3,999)			41,652			0010
BANK OF AMERICA MXEA Euro UpStk 1,700.22 215652200	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/29/2016	03/07/2017	03/07/2017	Closing Sale	987	1,602,231	1622.660000	41,679		76,584		41,679		(8,869)			34,905			0010
BANK OF AMERICA MXEA Euro UpStk 1,703.77 226465900	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/15/2016	05/22/2017	05/22/2017	Closing Sale	1,535	2,499,993	1628.840000	64,908		115,005		64,908		(3,951)			50,097			0010
BANK OF AMERICA MXEA Euro UpStk 1,704.34 221101600	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/18/2016	05/15/2017	05/15/2017	Closing Sale	977	1,600,104	1637.840000	35,972		64,968		35,972		(2,370)			28,996			0010
BANK OF AMERICA MXEA Euro UpStk 1,705.70 221100400	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/18/2016	05/08/2017	05/08/2017	Closing Sale	802	1,314,549	1638.210000	30,035		54,156		30,035		(1,936)			24,121			0010
BANK OF AMERICA MXEA Euro UpStk 1,709.65 215654000	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/29/2016	03/28/2017	03/28/2017	Closing Sale	956	1,559,714	1631.500000	39,664		74,711		39,664		(5,946)			35,047			0010
BANK OF AMERICA MXEA Euro UpStk 1,720.28 221101000	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/18/2016	05/08/2017	05/08/2017	Closing Sale	1,666	2,729,258	1638.210000	72,671		136,729		72,671		(4,678)			64,058			0010
BANK OF AMERICA MXEA Euro UpStk 1,720.39 221102200	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/18/2016	05/15/2017	05/15/2017	Closing Sale	928	1,519,457	1637.840000	40,449		76,583		40,449		(2,726)			36,135			0010
BANK OF AMERICA MXEA Euro UpStk 1,727.05 226468300	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/15/2016	07/14/2017	07/14/2017	Closing Sale	915	1,513,265	1654.420000	35,169		66,433		35,169		500			31,264			0010
BANK OF AMERICA MXEA Euro UpStk 1,730.40 215652800	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/29/2016	03/14/2017	03/14/2017	Closing Sale	891	1,473,179	1652.880000	34,395		69,092		34,395		(2,386)			34,698			0010
BANK OF AMERICA MXEA Euro UpStk 1,733.24 244057000	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/31/2016	10/30/2017	10/30/2017	Closing Sale	612	1,019,992	1665.620000	22,964		41,409		41,409		1,637			18,445			0010
BANK OF AMERICA MXEA Euro UpStk 1,733.59 215653400	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/29/2016	03/21/2017	03/21/2017	Closing Sale	1,087	1,796,140	1652.930000	43,183		87,648		43,183		(2,881)			44,465			0010
BANK OF AMERICA MXEA Euro UpStk 1,737.35 226466500	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/15/2016	06/21/2017	06/21/2017	Closing Sale	1,476	2,448,760	1659.040000	58,376		115,586		58,376		493			57,210			0010
BANK OF AMERICA MXEA Euro UpStk 1,740.63 244055200	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/31/2016	10/16/2017	10/16/2017	Closing Sale	1,276	2,124,998	1664.720000	52,349		96,898		96,898		3,063			44,550			0010
BANK OF AMERICA MXEA Euro UpStk 1,741.19 244055800	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/31/2016	10/23/2017	10/23/2017	Closing Sale	613	1,024,994	1672.450000	22,811		42,129		42,129		1,719			19,318			0010
BANK OF AMERICA MXEA Euro UpStk 1,743.73 223185400	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/15/2016	05/30/2017	05/30/2017	Closing Sale	2,082	3,473,060	1667.840000	64,075		158,031		64,075		(11,887)			93,957			0010
BANK OF AMERICA MXEA Euro UpStk 1,750.73 244057600	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/31/2016	10/30/2017	10/30/2017	Closing Sale	832	1,384,996	1665.620000	37,335		70,771		70,771		1,949			33,435			0010
BANK OF AMERICA MXEA Euro UpStk 1,752.70 241860200	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/29/2016	09/14/2017	09/14/2017	Closing Sale	1,412	2,361,273	1672.740000	68,421		112,873		112,873		13,742			44,452			0010
BANK OF AMERICA MXEA Euro UpStk 1,758.25 244056400	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/31/2016	10/23/2017	10/23/2017	Closing Sale	448	749,993	1672.450000	19,821		38,476		38,476		1,125			18,655			0010
BANK OF AMERICA MXEA Euro UpStk 1,758.81 244054000	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/31/2016	10/09/2017	10/09/2017	Closing Sale	995	1,679,992	1688.400000	35,652		70,059		70,059		2,919			34,408			0010
BANK OF AMERICA MXEA Euro UpStk 1,774.68 223186000	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/15/2016	06/07/2017	06/07/2017	Closing Sale	1,317	2,230,400	1693.070000	38,968		107,511		38,968		(3,839)			68,543			0010
BANK OF AMERICA MXEA Euro UpStk 1,775.12 241860800	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/29/2016	09/21/2017	09/21/2017	Closing Sale	1,544	2,623,637	1699.170000	67,260		117,272		67,260		16,120			50,012			0010
BANK OF AMERICA MXEA Euro UpStk 1,775.53 221099800	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/18/2016	04/28/2017	04/28/2017	Closing Sale	1,440	2,445,053	1698.260000	49,959		111,247		49,959		8,501			61,288			0010
BANK OF AMERICA MXEA Euro UpStk 1,775.69 244054600	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/31/2016	10/09/2017	10/09/2017	Closing Sale	640	1,080,002	1688.400000	26,974		55,836		55,836		1,837			28,861			0010
BANK OF AMERICA MXEA Euro UpStk 1,776.54 241861400	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/29/2016	09/28/2017	09/28/2017	Closing Sale	1,397	2,372,565	1698.900000	61,475		108,427		108,427		14,092			46,951			0010
BANK OF AMERICA MXEA Euro UpStk 1,788.78 221099200	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/18/2016	04/21/2017	04/21/2017	Closing Sale	265	454,137	1716.510000	8,199		17,451		8,199		2,235			9,252			0010
BANK OF AMERICA MXEA Euro UpStk 1,815.73 241859600	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/29/2016	09/07/2017	09/07/2017	Closing Sale	1,903	3,300,530	1734.720000	77,741		154,132		77,741		24,622			76,391			0010
BANK OF AMERICA S&P 500 Asian 2,271.98 245110900	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/14/2016	11/14/2017	11/14/2017	Closing Sale	2,225	4,815,382	2164.200000	108,346		239,812		239,812		(38,992)			131,466			0010
BANK OF AMERICA S&P 500 Asian UpStk 1,945.06 204402900	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/21/2016	01/23/2017	01/23/2017	Closing Sale	1,662	3,107,082	1868.990000	63,384		126,462		63,384		(63,018)			63,078			0010
BANK OF AMERICA S&P 500 Asian UpStk 1,945.06 204402900	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/21/2016	01/23/2017	01/23/2017	Expiration		3,107,082	1868.990000													0010
BANK OF AMERICA S&P 500 Asian UpStk 1,960.76 204403500	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/21/2016	01/23/2017	01/23/2017	Closing Sale	1,208	2,256,940	1868.990000	53,715		110,819		53,715		(57,052)			57,104			0010
BANK OF AMERICA S&P 500 Asian UpStk 1,966.10 211346900	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/16/2016	02/14/2017	02/14/2017	Closing Sale	1,631	3,091,994	1895.580000	59,984		115,029		59,984		(54,950)			55,045			0010
BANK OF AMERICA S&P 500 Asian UpStk 1,966.10 211346900	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/16/2016	02/14/2017	02/14/2017	Expiration		3,091,994	1895.580000													0010
BANK OF AMERICA S&P 500 Asian UpStk 1,972.12 204717600	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/28/2016	01/30/2017	01/30/2017	Closing Sale	2,099	3,973,408	1893.360000	80,660		165,286		80,660		(84,528)			84,626			0010
BANK OF AMERICA S&P 500 Asian UpStk 1,978.33 204404100	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/21/2016	01/23/2017	01/23/2017	Closing Sale	1,590	2,971,095	1868.990000	80,813		173,816		80,813		(92,921)			93,002			0010
BANK OF AMERICA S&P 500 Asian UpStk 1,978.33 204404100	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/21/2016	01/23/2017	01/23/2017	Expiration		2,971,095	1868.990000	1				1		(1)			(1)			0010

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of 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)
BANK OF AMERICA S&P 500 Asian UpStk 1,984.67 211347500	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/16/2016	02/14/2017	02/14/2017	Closing Sale	1,484	2,812,917	1895.580000	65,541		132,204		65,541		(66,553)			66,663			0010
BANK OF AMERICA S&P 500 Asian UpStk 1,989.54 204718200	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/28/2016	01/30/2017	01/30/2017	Closing Sale	1,820	3,446,656	1893.360000	82,030		175,085		82,030		(92,951)			93,055			0010
BANK OF AMERICA S&P 500 Asian UpStk 1,990.36 211348100	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/16/2016	02/14/2017	02/14/2017	Closing Sale	1,883	3,569,974	1895.580000	87,464		178,501		87,464		(90,888)			91,036			0010
BANK OF AMERICA S&P 500 Asian UpStk 1,998.06 210502700	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/09/2016	01/30/2017	01/30/2017	Closing Sale	1,610	3,047,363	1893.360000	67,197		168,515		67,197		(101,218)			101,318			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,002.62 204404700	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/21/2016	01/23/2017	01/23/2017	Closing Sale	1,138	2,127,642	1868.990000	67,021		152,123		67,021		(85,031)			85,103			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,003.74 204718800	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/28/2016	01/30/2017	01/30/2017	Closing Sale	1,718	3,251,995	1893.360000	85,853		189,586		85,853		(103,621)			103,734			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,005.25 169651600	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/14/2016	01/17/2017	01/17/2017	Closing Sale	2,048	3,936,416	1921.840000	84,239		170,845		84,239		(86,543)			86,606			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,007.20 213689900	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/29/2016	02/28/2017	02/28/2017	Closing Sale	2,734	5,282,230	1932.230000	101,947		204,949		101,947		(102,770)			103,002			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,011.40 211348700	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/16/2016	02/14/2017	02/14/2017	Closing Sale	3,097	5,871,045	1895.580000	161,453		358,721		161,453		(196,969)			197,268			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,011.40 211348700	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/16/2016	02/14/2017	02/14/2017	Expiration		5,871,045	1895.580000	1				1					(1)			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,020.23 200954600	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/07/2016	01/09/2017	01/09/2017	Closing Sale	1,693	3,289,012	1943.090000	66,109		130,573		66,109		(64,440)			64,464			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,021.89 213690500	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/29/2016	02/28/2017	02/28/2017	Closing Sale	2,079	4,017,913	1932.230000	89,599		186,441		89,599		(96,624)			96,841			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,028.74 204719400	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/28/2016	01/30/2017	01/30/2017	Closing Sale	2,376	4,499,449	1893.360000	136,783		321,722		136,783		(184,748)			184,939			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,029.03 213691100	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/29/2016	02/28/2017	02/28/2017	Closing Sale	2,769	5,350,044	1932.230000	126,261		268,024		126,261		(141,444)			141,763			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,029.66 201420200	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/14/2016	01/17/2017	01/17/2017	Closing Sale	3,839	7,377,472	1921.840000	192,552		413,895		192,552		(221,191)			221,343			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,044.30 213691700	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/29/2016	02/28/2017	02/28/2017	Closing Sale	2,281	4,407,698	1932.230000	115,922		255,648		115,922		(139,402)			139,726			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,050.35 200955200	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/07/2016	01/09/2017	01/09/2017	Closing Sale	2,564	4,981,516	1943.090000	129,519		274,983		129,519		(145,414)			145,464			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,050.35 200955200	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/07/2016	01/09/2017	01/09/2017	Expiration		4,981,516	1943.090000	1				1					(1)			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,059.25 201420800	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/14/2016	01/17/2017	01/17/2017	Closing Sale	1,473	2,831,394	1921.840000	87,773		202,442		87,773		(114,595)			114,669			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,061.62 200955800	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/07/2016	01/09/2017	01/09/2017	Closing Sale	1,432	2,783,261	1943.090000	77,652		169,781		77,652		(92,098)			92,129			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,061.62 200955800	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/07/2016	01/09/2017	01/09/2017	Expiration		2,783,261	1943.090000	1				1					(1)			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,080.03 214323500	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/07/2016	03/07/2017	03/07/2017	Closing Sale	2,202	4,407,631	2001.760000	84,185		172,341		84,185		(87,700)			88,156			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,080.03 214323500	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/07/2016	03/07/2017	03/07/2017	Expiration		4,407,631	2001.760000													0010
BANK OF AMERICA S&P 500 Asian UpStk 2,082.02 200956400	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/07/2016	01/09/2017	01/09/2017	Closing Sale	1,057	2,054,299	1943.090000	63,889		146,881		63,889		(82,965)			82,993			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,094.84 214324100	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/07/2016	03/07/2017	03/07/2017	Closing Sale	1,893	3,789,812	2001.760000	82,618		176,223		82,618		(92,984)			93,605			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,101.44 214752500	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/14/2016	03/14/2017	03/14/2017	Closing Sale	2,455	4,958,223	2019.640000	98,669		200,819		98,669		(100,685)			102,151			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,101.85 214324700	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/07/2016	03/07/2017	03/07/2017	Closing Sale	1,965	3,934,341	2001.760000	90,490		196,721		90,490		(105,409)			106,231			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,112.54 214753100	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/14/2016	03/16/2017	03/14/2017	Closing Sale	2,115	4,272,356	2019.640000	93,565		196,521		93,565		(101,087)			102,957			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,116.90 215598500	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/28/2016	03/28/2017	03/28/2017	Closing Sale	3,042	6,196,218	2037.050000	118,348		242,885		118,348		(119,802)			124,537			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,118.66 214325300	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/07/2016	03/07/2017	03/07/2017	Closing Sale	2,190	4,383,989	2001.760000	112,230		256,019		112,230		(141,961)			143,789			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,118.66 214325300	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/07/2016	03/07/2017	03/07/2017	Expiration		4,383,989	2001.760000	1				1					(1)			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,124.66 214753700	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/14/2016	03/14/2017	03/14/2017	Closing Sale	1,993	4,025,644	2019.640000	96,212		209,331		96,212		(110,299)			113,119			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,124.66 214753700	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/14/2016	03/14/2017	03/14/2017	Expiration		4,025,644	2019.640000													0010
BANK OF AMERICA S&P 500 Asian UpStk 2,131.77 215599100	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/28/2016	03/28/2017	03/28/2017	Closing Sale	2,140	4,358,594	2037.050000	94,145		202,669		94,145		(103,027)			108,523			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,131.77 215599100	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/28/2016	03/28/2017	03/28/2017	Expiration		4,358,594	2037.050000													0010
BANK OF AMERICA S&P 500 Asian UpStk 2,133.66 215242700	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/18/2016	03/21/2017	03/21/2017	Closing Sale	2,319	4,758,427	2051.600000	91,362		190,328		91,362		(94,550)			98,966			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,135.37 214754300	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/14/2016	03/14/2017	03/14/2017	Closing Sale	1,419	2,866,776	2019.640000	73,103		164,273		73,103		(88,022)			91,170			0010

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or 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 Premium (Received) Paid	14 Current Year Initial Cost of 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)
BANK OF AMERICA S&P 500 Asian UpStk 2,142.57 215599700	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/28/2016	03/28/2017	03/28/2017	Closing Sale	2,333	4,753,342	2037.050000	110,753		246,225		110,753		(126,634)			135,472			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,147.20 215243300	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/18/2016	03/21/2017	03/21/2017	Closing Sale	1,736	3,562,165	2051.600000	76,230		165,990		76,230		(84,013)			89,760			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,153.57 215600300	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/28/2016	03/28/2017	03/28/2017	Closing Sale	2,761	5,623,288	2037.050000	139,457		321,654		139,457		(166,033)			182,197			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,153.57 215600300	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/28/2016	03/28/2017	03/28/2017	Expiration		5,623,288	2037.050000	1				1					(1)			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,159.31 215243900	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/18/2016	03/21/2017	03/21/2017	Closing Sale	2,514	5,157,653	2051.600000	119,657		270,779		119,657		(136,913)			151,122			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,159.31 215243900	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/18/2016	03/21/2017	03/21/2017	Expiration		5,157,653	2051.600000													0010
BANK OF AMERICA S&P 500 Asian UpStk 2,168.54 215244500	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/18/2016	03/21/2017	03/21/2017	Closing Sale	2,108	4,325,768	2051.600000	105,549		246,566		105,549		(123,328)			141,018			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,200.20 243943300	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/28/2016	10/30/2017	10/30/2017	Closing Sale	1,309	2,783,789	2126.410000	49,551		96,602		96,602		(21,395)			47,051			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,204.84 244577900	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/07/2016	11/07/2017	11/07/2017	Closing Sale	1,444	3,077,284	2131.520000	54,468		105,852		105,852		(21,658)			51,384			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,206.76 230902500	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2016	09/14/2017	09/14/2017	Closing Sale	1,700	3,614,345	2125.770000	69,757		137,703		137,703		(31,444)			67,947			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,212.53 243943900	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/28/2016	10/30/2017	10/30/2017	Closing Sale	1,408	2,994,746	2126.410000	59,895		121,288		121,288		(27,867)			61,393			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,213.28 247425900	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/09/2016	10/30/2017	10/30/2017	Closing Sale	366	776,649	2119.560000	25,217		34,341		34,341		962			9,124			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,219.73 230903100	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2016	09/14/2017	09/14/2017	Closing Sale	680	1,445,297	2125.770000	31,218		63,883		63,883		(14,724)			32,664			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,220.83 244578500	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/07/2016	11/07/2017	11/07/2017	Closing Sale	2,391	5,096,227	2131.520000	104,982		213,530		213,530		(45,565)			108,548			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,222.10 243944500	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/28/2016	10/30/2017	10/30/2017	Closing Sale	620	1,319,354	2126.410000	28,498		59,372		59,372		(13,927)			30,874			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,229.63 245307600	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/16/2016	09/14/2017	09/14/2017	Closing Sale	490	1,039,435	2121.210000	31,018		53,128		53,128		(7,430)			22,110			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,231.85 230903700	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2016	09/14/2017	09/14/2017	Closing Sale	1,995	4,240,210	2125.770000	100,069		211,595		211,595		(48,245)			111,526			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,232.52 243945100	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/28/2016	10/30/2017	10/30/2017	Closing Sale	2,577	5,478,842	2126.410000	127,109		273,400		273,400		(65,414)			146,291			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,233.38 247425300	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/09/2016	10/23/2017	10/23/2017	Closing Sale	702	1,499,693	2135.980000	48,474		68,386		68,386		814			19,912			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,233.92 245310000	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/16/2016	10/16/2017	10/16/2017	Closing Sale	688	1,464,706	2130.140000	40,672		71,360		71,360		(9,411)			30,688			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,237.46 244579100	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/07/2016	11/07/2017	11/07/2017	Closing Sale	2,675	5,702,112	2131.520000	132,289		283,404		283,404		(62,955)			151,115			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,237.99 245309400	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/16/2016	10/09/2017	10/09/2017	Closing Sale	287	619,328	2155.760000	12,667		23,624		23,624		(3,258)			10,957			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,241.52 247426500	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/09/2016	11/07/2017	11/07/2017	Closing Sale	946	2,007,231	2121.540000	79,843		113,515		113,515		2,187			33,672			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,242.94 243945700	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/28/2016	10/30/2017	10/30/2017	Closing Sale	2,123	4,515,101	2126.410000	111,523		247,433		247,433		(59,562)			135,910			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,243.11 230904300	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2016	09/14/2017	09/14/2017	Closing Sale	2,262	4,809,116	2125.770000	122,152		265,458		122,152		(58,891)			143,306			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,248.11 244579700	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/07/2016	11/07/2017	11/07/2017	Closing Sale	2,489	5,305,255	2131.520000	131,040		290,187		290,187		(64,977)			159,147			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,248.39 245110300	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/14/2016	11/14/2017	11/14/2017	Closing Sale	2,334	5,052,081	2164.200000	95,484		196,532		196,532		(31,666)			101,048			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,249.64 231475200	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/21/2016	09/21/2017	09/21/2017	Closing Sale	2,699	5,838,999	2163.120000	114,444		233,547		114,444		(34,336)			119,103			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,250.77 245308200	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/16/2016	09/21/2017	09/22/2017	Closing Sale	386	834,935	2165.120000	16,409		33,029		16,409		(5,111)			16,621			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,251.95 244580300	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/07/2016	11/07/2017	11/07/2017	Closing Sale	2,340	4,988,462	2131.520000	125,709		281,846		281,846		(63,263)			156,137			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,257.14 241766800	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/28/2016	09/28/2017	09/28/2017	Closing Sale	2,305	5,004,051	2171.370000	96,077		197,662		197,662		(23,694)			101,585			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,257.14 241766800	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/28/2016	09/28/2017	09/28/2017	Expiration		5,004,051	2171.370000													0010
BANK OF AMERICA S&P 500 Asian UpStk 2,260.80 243946300	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/28/2016	10/30/2017	10/30/2017	Closing Sale	2,301	4,893,164	2126.410000	131,626		309,250		309,250		(74,744)			177,624			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,264.32 229769700	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/29/2016	08/28/2017	08/28/2017	Closing Sale	2,780	6,061,206	2180.380000	113,951		233,344		113,951		(15,299)			119,393			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,264.40 247427100	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/09/2016	11/14/2017	11/14/2017	Closing Sale	1,074	2,325,000	2164.200000	70,195		107,645		107,645		2,945			37,450			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,271.06 231475800	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/21/2016	09/21/2017	09/21/2017	Closing Sale	2,663	5,760,908	2163.120000	131,925		287,470		131,925		(40,135)			155,545			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,274.79 230904900	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/14/2016	09/14/2017	09/14/2017	Closing Sale	1,840	3,911,018	2125.770000	113,811		274,169		113,811		(58,318)			160,358			0010

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of 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)
BANK OF AMERICA S&P 500 Asian UpStk 2,276.00 245668300	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/21/2016	11/21/2017	11/21/2017	Closing Sale	1,087	2,390,066	2198.180000	41,109		84,613		84,613		(7,504)			43,504			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,276.22 229066500	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/15/2016	08/14/2017	08/14/2017	Closing Sale	1,734	3,796,750	2190.150000	69,040		149,207		69,040		(4,855)			80,168			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,276.22 229066500	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/15/2016	08/14/2017	08/14/2017	Expiration		3,796,750	2190.150000													0010
BANK OF AMERICA S&P 500 Asian UpStk 2,277.32 245308800	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/16/2016	09/28/2017	09/28/2017	Closing Sale	675	1,469,436	2175.460000	30,470		68,802		68,802		(10,288)			38,332			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,279.29 241767400	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/28/2016	09/28/2017	09/28/2017	Closing Sale	3,609	7,837,373	2171.370000	175,557		389,528		389,528		(45,404)			213,971			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,281.88 231476400	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/21/2016	09/21/2017	09/21/2017	Closing Sale	2,741	5,928,236	2163.120000	144,056		325,473		144,056		(44,610)			181,417			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,281.88 231476400	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/21/2016	09/21/2017	09/21/2017	Expiration		5,928,236	2163.120000	1				1					(1)			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,285.18 245111500	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/14/2016	11/14/2017	11/14/2017	Closing Sale	2,302	4,981,829	2164.200000	120,062		278,487		278,487		(46,046)			158,425			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,288.74 229770300	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/29/2016	08/28/2017	08/28/2017	Closing Sale	2,844	6,201,957	2180.380000	137,683		308,223		137,683		(17,172)			170,540			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,289.31 245307000	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/16/2016	09/07/2017	09/07/2017	Closing Sale	457	1,003,999	2194.870000	16,852		43,200		16,852		(6,817)			26,348			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,289.40 245668900	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/21/2016	11/21/2017	11/21/2017	Closing Sale	1,569	3,449,630	2198.180000	66,578		143,153		143,153		(12,978)			76,575			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,290.36 241768000	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/28/2016	09/28/2017	09/28/2017	Closing Sale	2,530	5,494,044	2171.370000	130,209		301,071		301,071		(34,830)			170,862			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,297.03 229770900	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/29/2016	08/28/2017	08/28/2017	Closing Sale	1,852	4,037,934	2180.380000	93,680		216,029		93,680		(10,911)			122,349			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,299.22 229067100	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/15/2016	08/14/2017	08/14/2017	Closing Sale	1,873	4,101,646	2190.150000	86,770		204,263		86,770		(3,383)			117,493			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,307.87 245669500	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/21/2016	11/21/2017	11/21/2017	Closing Sale	1,785	3,922,891	2198.180000	85,911		195,754		195,754		(18,096)			109,842			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,308.42 229067700	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/15/2016	08/14/2017	08/14/2017	Closing Sale	1,690	3,702,184	2190.150000	82,014		199,921		82,014		(1,752)			117,907			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,310.96 245306400	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/16/2016	08/28/2017	08/28/2017	Closing Sale	420	919,324	2186.680000	18,482		52,250		18,482		(8,651)			33,768			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,313.24 231477000	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/21/2016	09/21/2017	09/21/2017	Closing Sale	2,653	5,739,588	2163.120000	157,839		398,326		157,839		(50,892)			240,487			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,315.34 245670100	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/21/2016	11/21/2017	11/21/2017	Closing Sale	1,749	3,843,895	2198.180000	87,641		204,874		204,874		(19,192)			117,234			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,316.87 229771500	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/29/2016	08/28/2017	08/28/2017	Closing Sale	3,318	7,233,498	2180.380000	182,284		452,811		182,284		(16,331)			270,527			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,317.18 229068300	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/15/2016	08/14/2017	08/14/2017	Closing Sale	1,679	3,677,921	2190.150000	84,633		213,322		84,633		(470)			128,689			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,321.63 241768600	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/28/2016	09/28/2017	09/28/2017	Closing Sale	2,163	4,696,492	2171.370000	125,865		325,000		325,000		(33,764)			199,134			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,321.63 241768600	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/28/2016	09/28/2017	09/28/2017	Expiration		4,696,492	2171.370000	1				1					(1)			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,327.91 229068900	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/15/2016	08/14/2017	08/14/2017	Closing Sale	1,687	3,695,494	2190.150000	88,485		217,319		88,485		1,099			128,834			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,329.85 245670700	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/21/2016	11/21/2017	11/21/2017	Closing Sale	1,085	2,385,099	2198.180000	58,196		142,866		142,866		(13,551)			84,670			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,332.35 229772100	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/29/2016	08/28/2017	08/28/2017	Closing Sale	2,069	4,510,619	2180.380000	119,531		297,189		119,531		(8,244)			177,657			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,337.32 245671300	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/21/2016	11/21/2017	11/21/2017	Closing Sale	2,082	4,576,025	2198.180000	114,858		289,652		289,652		(27,717)			174,794			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,356.92 248356200	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/21/2016	12/21/2017	12/21/2017	Closing Sale	2,123	4,809,153	2265.180000	89,931		194,771		194,771		13,484			104,840			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,381.61 248356800	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/21/2016	12/21/2017	12/21/2017	Closing Sale	1,690	3,828,972	2265.180000	83,855		196,809		196,809		13,352			112,954			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,387.50 248357400	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/21/2016	12/21/2017	12/21/2017	Closing Sale	1,863	4,220,884	2265.180000	95,392		227,928		227,928		15,459			132,536			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,399.73 248358000	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/21/2016	12/21/2017	12/21/2017	Closing Sale	1,740	3,940,747	2265.180000	93,790		234,077		234,077		15,217			140,288			0010
BANK OF AMERICA S&P 500 Asian UpStk 2,408.11 248358600	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/21/2016	12/21/2017	12/21/2017	Closing Sale	1,693	3,834,175	2265.180000	93,937		241,932		241,932		15,113			147,994			0010
BANK OF AMERICA S&P 500 Euro UpStk 1,943.89 210505700	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/09/2016	02/07/2017	02/07/2017	Closing Sale	1,553	2,877,521	1853.440000	72,115		140,426		72,115		(66,432)			68,311			0010
BANK OF AMERICA S&P 500 Euro UpStk 1,961.51 204407100	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/21/2016	01/23/2017	01/23/2017	Closing Sale	2,842	5,311,212	1868.990000	135,967		262,919		135,967		(125,697)			126,953			0010
BANK OF AMERICA S&P 500 Euro UpStk 1,961.51 204407100	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/21/2016	01/23/2017	01/23/2017	Expiration		5,311,212	1868.990000													0010
BANK OF AMERICA S&P 500 Euro UpStk 1,964.12 210503300	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/09/2016	01/23/2017	01/23/2017	Closing Sale	1,183	2,211,314	1868.990000	55,526		112,554		55,526		(56,484)			57,028			0010
BANK OF AMERICA S&P 500 Euro UpStk 1,970.42 210503900	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/09/2016	01/30/2017	01/30/2017	Closing Sale	1,235	2,338,432	1893.360000	45,574		95,174		45,574		(48,637)			49,600			0010

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of 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)
BANK OF AMERICA S&P 500 Euro UpStk 1,988.03 210504500	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/09/2016	01/30/2017	01/30/2017	Closing Sale	3,734	7,068,878	1893.360000	165,021		353,451		165,021		(184,542)			188,430			0010
BANK OF AMERICA S&P 500 Euro UpStk 1,992.38 210505100	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/09/2016	01/30/2017	01/30/2017	Closing Sale	1,606	3,041,210	1893.360000	73,807		159,051		73,807		(83,456)			85,244			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,051.60 215248700	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/18/2016	03/21/2017	03/21/2017	Closing Sale	1,961	4,023,977	2051.600000	99,795		192,353		99,795		(63,559)			92,558			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,065.62 214325900	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/07/2016	03/07/2017	03/07/2017	Closing Sale	1,747	3,496,234	2001.760000	60,485		111,537		60,485		(42,582)			51,052			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,076.63 214326500	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/07/2016	03/07/2017	03/07/2017	Closing Sale	1,515	3,033,297	2001.760000	60,666		113,452		60,666		(43,770)			52,786			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,081.83 214327100	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/07/2016	03/07/2017	03/07/2017	Closing Sale	2,526	5,057,215	2001.760000	107,213		202,288		107,213		(78,646)			95,075			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,083.43 214327700	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/07/2016	03/07/2017	03/07/2017	Closing Sale	1,565	3,133,309	2001.760000	67,366		127,836		67,366		(50,018)			60,470			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,083.43 214327700	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/07/2016	03/07/2017	03/07/2017	Expiration		3,133,309	2001.760000													0010
BANK OF AMERICA S&P 500 Euro UpStk 2,086.83 214328300	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/07/2016	03/07/2017	03/07/2017	Closing Sale	1,852	3,706,260	2001.760000	82,650		157,507		82,650		(61,793)			74,858			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,089.44 214328900	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/07/2016	03/07/2017	03/07/2017	Closing Sale	1,922	3,847,915	2001.760000	88,117		168,544		88,117		(66,291)			80,427			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,089.44 214328900	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/07/2016	03/07/2017	03/07/2017	Expiration		3,847,915	2001.760000													0010
BANK OF AMERICA S&P 500 Euro UpStk 2,091.84 214329500	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/07/2016	03/07/2017	03/07/2017	Closing Sale	2,700	5,404,885	2001.760000	127,014		243,222		127,014		(95,599)			116,208			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,091.84 214329500	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/07/2016	03/07/2017	03/07/2017	Expiration		5,404,885	2001.760000													0010
BANK OF AMERICA S&P 500 Euro UpStk 2,097.24 214330100	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/07/2016	03/09/2017	03/07/2017	Closing Sale	1,297	2,596,318	2001.760000	64,129		123,839		64,129		(48,971)			59,711			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,097.24 214330100	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/07/2016	03/09/2017	03/09/2017	Expiration		2,596,318	2001.760000													0010
BANK OF AMERICA S&P 500 Euro UpStk 2,101.85 214330700	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/07/2016	03/07/2017	03/07/2017	Closing Sale	1,251	2,504,367	2001.760000	64,362		125,221		64,362		(49,780)			60,859			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,105.45 214331300	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/07/2016	03/07/2017	03/07/2017	Closing Sale	2,256	4,516,101	2001.760000	119,676		233,931		119,676		(93,231)			114,255			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,105.45 214331300	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/07/2016	03/07/2017	03/07/2017	Expiration		4,516,101	2001.760000	1				1					(1)			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,107.25 214331900	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/07/2016	03/07/2017	03/07/2017	Closing Sale	5,502	11,013,974	2001.760000	296,276		580,421		296,276		(231,567)			284,145			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,113.56 215245100	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/18/2016	03/21/2017	03/21/2017	Closing Sale	1,258	2,581,467	2051.600000	43,111		77,962		43,111		(24,810)			34,852			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,114.66 218365300	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/15/2016	03/28/2017	03/28/2017	Closing Sale	2,029	4,132,624	2037.050000	94,478		157,450		94,478		(42,144)			62,972			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,122.57 218367100	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/15/2016	04/07/2017	04/07/2017	Closing Sale	1,925	3,930,901	2041.910000	91,558		155,279		91,558		(40,814)			63,721			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,126.48 215245700	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/18/2016	03/21/2017	03/21/2017	Closing Sale	2,312	4,742,298	2051.600000	93,423		173,086		93,423		(56,253)			79,663			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,133.40 218365900	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/15/2016	03/28/2017	03/28/2017	Closing Sale	2,099	4,275,666	2037.050000	117,814		202,234		117,814		(55,642)			84,420			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,133.66 215246300	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/18/2016	03/21/2017	03/21/2017	Closing Sale	3,559	7,300,771	2051.600000	155,506		292,017		155,506		(95,641)			136,510			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,134.88 214332500	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/07/2016	03/07/2017	03/07/2017	Closing Sale	846	1,692,872	2001.760000	55,018		112,579		55,018		(45,928)			57,560			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,135.31 215246900	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/18/2016	03/21/2017	03/21/2017	Closing Sale	2,791	5,726,859	2051.600000	124,273		233,669		124,273		(76,436)			109,396			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,139.41 215247500	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/18/2016	03/21/2017	03/21/2017	Closing Sale	2,211	4,536,181	2051.600000	102,517		194,152		102,517		(63,717)			91,635			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,139.41 215247500	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/18/2016	03/21/2017	03/21/2017	Expiration		4,536,181	2051.600000													0010
BANK OF AMERICA S&P 500 Euro UpStk 2,139.72 218367700	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/15/2016	04/07/2017	04/07/2017	Closing Sale	1,924	3,928,329	2041.910000	107,986		188,172		107,986		(50,501)			80,186			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,142.69 215248100	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/18/2016	03/21/2017	03/21/2017	Closing Sale	2,122	4,352,678	2051.600000	101,417		193,257		101,417		(63,623)			91,839			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,144.20 218366500	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/15/2016	03/28/2017	03/28/2017	Closing Sale	1,842	3,753,061	2037.050000	113,179		197,413		113,179		(54,793)			84,235			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,144.62 218368300	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/15/2016	04/07/2017	04/07/2017	Closing Sale	1,229	2,508,711	2041.910000	71,886		126,191		71,886		(34,003)			54,305			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,154.18 215249300	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/18/2016	03/21/2017	03/21/2017	Closing Sale	7,856	16,116,937	2051.600000	415,816		805,847		415,816		(266,024)			390,030			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,154.18 215249300	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/18/2016	03/21/2017	03/21/2017	Expiration		16,116,937	2051.600000	1				1					(1)			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,160.62 230492700	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/08/2016	06/14/2017	06/14/2017	Closing Sale	859	1,782,679	2075.320000	49,572		73,272		49,572		(6,420)			23,700			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,162.18 215249900	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/18/2016	03/21/2017	03/21/2017	Closing Sale	6,138	12,592,412	2051.600000	345,032		678,723		345,032		(225,411)			333,692			0010

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or 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 Premium (Received) Paid	14 Current Year Initial Cost of 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)
BANK OF AMERICA S&P 500 Euro UpStk 2,162.18 215249900	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/18/2016	03/21/2017	03/21/2017	Expiration		12,592,412	2051.600000	1				1					(1)			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,165.56 230493300	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/08/2016	06/21/2017	06/21/2017	Closing Sale	828	1,730,006	2088.900000	42,312		63,489		42,312		(5,267)			21,177			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,180.56 230493900	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/08/2016	07/07/2017	07/07/2017	Closing Sale	833	1,747,383	2097.900000	44,636		68,849		44,636		(5,394)			24,213			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,184.23 245311200	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/16/2016	09/14/2017	09/14/2017	Closing Sale	1,270	2,700,004	2125.770000	46,652		74,252		74,252		(4,004)			27,600			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,193.66 230492100	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/08/2016	06/07/2017	06/07/2017	Closing Sale	1,032	2,179,486	2112.130000	53,679		84,130		53,679		(7,396)			30,451			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,203.17 247428300	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/09/2016	10/30/2017	10/30/2017	Closing Sale	2,375	5,049,990	2126.410000	123,779		182,297		182,297		3,234			58,517			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,209.75 247428900	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/09/2016	11/07/2017	11/07/2017	Closing Sale	1,680	3,579,994	2131.520000	88,227		131,391		131,391		2,261			43,164			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,217.23 245313600	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/16/2016	10/16/2017	10/16/2017	Closing Sale	2,110	4,499,991	2132.980000	105,845		177,744		177,744		(10,567)			71,899			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,224.02 247427700	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/09/2016	10/23/2017	10/23/2017	Closing Sale	2,989	6,399,991	2141.160000	164,277		247,671		247,671		4,155			83,394			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,228.01 245311800	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/16/2016	09/21/2017	09/22/2017	Closing Sale	1,502	3,250,001	2163.120000	56,102		97,495		56,102		(6,403)			41,393			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,228.23 231477600	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/21/2016	09/21/2017	09/21/2017	Closing Sale	1,220	2,638,989	2163.120000	44,335		79,434		44,335		(6,581)			35,099			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,228.87 230495100	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/08/2016	07/28/2017	07/28/2017	Closing Sale	604	1,311,172	2170.060000	20,573		35,534		20,573		(2,589)			14,960			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,236.48 245112100	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/14/2016	11/14/2017	11/14/2017	Closing Sale	2,515	5,442,199	2164.200000	99,048		181,759		181,759		(14,737)			82,711			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,239.05 231478200	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/21/2016	09/21/2017	09/21/2017	Closing Sale	1,816	3,927,787	2163.120000	75,806		137,873		75,806		(11,719)			62,068			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,239.05 231478200	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/21/2016	09/21/2017	09/21/2017	Expiration		3,927,787	2163.120000													0010
BANK OF AMERICA S&P 500 Euro UpStk 2,239.89 245313000	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/16/2016	10/09/2017	10/09/2017	Closing Sale	1,857	3,999,991	2153.740000	90,930		160,000		160,000		(10,638)			69,070			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,242.39 230495700	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/08/2016	08/07/2017	08/07/2017	Closing Sale	647	1,410,665	2180.890000	22,329		39,780		22,329		(2,881)			17,451			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,249.04 247429500	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/09/2016	11/14/2017	11/14/2017	Closing Sale	2,255	4,879,990	2164.200000	121,312		191,303		191,303		3,162			69,991			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,249.40 230494500	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/08/2016	07/21/2017	07/21/2017	Closing Sale	2,424	5,249,043	2165.170000	114,694		204,200		114,694		(15,759)			89,506			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,249.69 245112700	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/14/2016	11/14/2017	11/14/2017	Closing Sale	2,321	5,022,431	2164.200000	106,476		198,396		198,396		(15,965)			91,920			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,249.86 231478800	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/21/2016	09/21/2017	09/21/2017	Closing Sale	4,984	10,781,455	2163.120000	233,958		432,331		233,958		(36,739)			198,373			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,251.74 245310600	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/16/2016	09/07/2017	09/07/2017	Closing Sale	1,372	3,000,002	2186.160000	48,702		89,993		48,702		(6,650)			41,292			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,252.80 245312400	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/16/2016	09/28/2017	09/28/2017	Closing Sale	2,579	5,600,007	2171.370000	115,256		210,010		210,010		(14,500)			94,753			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,255.53 245113300	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/14/2016	11/14/2017	11/14/2017	Closing Sale	2,652	5,739,662	2164.200000	128,568		242,216		242,216		(19,949)			113,647			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,255.98 230496900	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/08/2016	08/21/2017	08/21/2017	Closing Sale	377	822,091	2182.640000	15,058		27,624		15,058		(1,980)			12,565			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,260.46 231479400	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/21/2016	09/21/2017	09/21/2017	Closing Sale	9,287	20,089,134	2163.120000	480,130		904,007		480,130		(78,480)			423,877			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,261.59 245113900	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/14/2016	11/14/2017	11/14/2017	Closing Sale	4,505	9,749,685	2164.200000	231,068		438,740		438,740		(36,162)			207,673			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,262.59 245671900	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/21/2016	11/21/2017	11/21/2017	Closing Sale	939	2,063,223	2198.180000	33,012		60,456		60,456		(2,602)			27,444			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,263.06 231480000	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/21/2016	09/21/2017	09/21/2017	Closing Sale	1,830	3,958,002	2163.120000	96,575		182,867		96,575		(16,061)			86,292			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,263.06 231480000	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/21/2016	09/21/2017	09/21/2017	Expiration		3,958,002	2163.120000	1				1					(1)			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,267.16 230497500	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/08/2016	08/28/2017	08/28/2017	Closing Sale	1,258	2,742,874	2180.380000	58,647		109,168		58,647		(7,626)			50,520			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,269.87 230496300	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/08/2016	08/14/2017	08/14/2017	Closing Sale	321	703,695	2190.150000	13,565		25,614		13,565		(1,789)			12,049			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,270.25 245114500	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/14/2016	11/14/2017	11/14/2017	Closing Sale	2,468	5,341,161	2164.200000	136,200		261,727		261,727		(21,711)			125,528			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,271.06 231480600	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/21/2016	09/21/2017	09/21/2017	Closing Sale	6,514	14,089,727	2163.120000	367,742		703,079		367,742		(61,069)			335,338			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,272.41 245115100	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/14/2016	11/14/2017	11/14/2017	Closing Sale	4,354	9,423,873	2164.200000	245,021		471,194		471,194		(38,601)			226,173			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,275.34 245672500	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/21/2016	11/21/2017	11/21/2017	Closing Sale	2,545	5,593,877	2198.180000	105,724		196,355		196,355		(8,201)			90,631			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,275.44 245115700	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/14/2016	11/14/2017	11/14/2017	Closing Sale	2,868	6,206,318	2164.200000	165,088		319,005		319,005		(26,294)			153,917			0010

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of 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)
BANK OF AMERICA S&P 500 Euro UpStk 2,276.47 231481200	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/21/2016	09/21/2017	09/21/2017	Closing Sale	1,526	3,300,428	2163.120000	89,772		172,946		89,772		(15,008)			83,175			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,279.93 231481800	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/21/2016	09/21/2017	09/21/2017	Closing Sale	6,060	13,108,602	2163.120000	365,730		707,874		365,730		(61,312)			342,144			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,282.37 247430100	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/09/2016	11/21/2017	11/21/2017	Closing Sale	2,184	4,799,990	2198.180000	109,836		183,839		183,839		4,047			74,003			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,285.45 245673100	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/21/2016	11/21/2017	11/21/2017	Closing Sale	3,765	8,276,829	2198.180000	174,641		328,599		328,599		(13,773)			153,958			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,287.99 245116300	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/14/2016	11/14/2017	11/14/2017	Closing Sale	516	1,116,295	2164.200000	32,484		63,851		63,851		(5,301)			31,367			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,291.60 245673700	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/21/2016	11/21/2017	11/21/2017	Closing Sale	1,951	4,288,641	2198.180000	96,066		182,262		182,262		(7,696)			86,197			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,297.10 245674300	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/21/2016	11/21/2017	11/21/2017	Closing Sale	4,045	8,892,070	2198.180000	208,964		400,151		400,151		(17,458)			191,187			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,299.40 231482400	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/21/2016	09/21/2017	09/21/2017	Closing Sale	581	1,256,923	2163.120000	39,593		79,188		39,593		(7,057)			39,595			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,301.27 245674900	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/21/2016	11/21/2017	11/21/2017	Closing Sale	1,938	4,260,627	2198.180000	103,533		199,814		199,814		(9,040)			96,281			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,308.09 245675500	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/21/2016	11/21/2017	11/21/2017	Closing Sale	4,001	8,794,715	2198.180000	226,024		439,740		439,740		(19,938)			213,716			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,312.49 245676100	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/21/2016	11/21/2017	11/21/2017	Closing Sale	2,240	4,922,903	2198.180000	130,949		256,001		256,001		(11,567)			125,052			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,313.58 245676700	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/21/2016	11/21/2017	11/21/2017	Closing Sale	4,813	10,579,852	2198.180000	283,540		555,421		555,421		(25,298)			271,881			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,317.54 245677300	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/21/2016	11/21/2017	11/21/2017	Closing Sale	3,795	8,342,963	2198.180000	229,431		453,018		453,018		(21,383)			223,587			0010
BANK OF AMERICA S&P GSCI Asian UpStk 189.94 212659600	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2016	01/23/2017	01/23/2017	Closing Sale	901	165,279	183.450000	3,946		5,847		3,946		(1,898)			1,901			0010
BANK OF AMERICA S&P GSCI Asian UpStk 194.54 212661400	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2016	02/16/2017	02/16/2017	Closing Sale	2,804	524,578	187.070000	12,563		20,947		12,563		(8,364)			8,384			0010
BANK OF AMERICA S&P GSCI Asian UpStk 196.83 212660800	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2016	02/08/2017	02/08/2017	Closing Sale	4,305	814,779	189.270000	15,952		32,545		15,952		(16,568)			16,593			0010
BANK OF AMERICA S&P GSCI Asian UpStk 197.71 212659000	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2016	01/17/2017	01/17/2017	Closing Sale	1,387	264,169	190.510000	5,602		9,984		5,602		(4,378)			4,382			0010
BANK OF AMERICA S&P GSCI Asian UpStk 201.01 212662000	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2016	02/22/2017	02/22/2017	Closing Sale	2,023	391,073	193.320000	8,051		15,556		8,051		(7,490)			7,505			0010
BANK OF AMERICA S&P GSCI Asian UpStk 201.93 212660200	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2016	01/30/2017	01/30/2017	Closing Sale	974	191,304	196.350000	2,913		5,437		2,913		(2,520)			2,523			0010
BANK OF AMERICA S&P GSCI Asian UpStk 208.52 212658400	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2016	01/09/2017	01/09/2017	Closing Sale	1,344	269,335	200.340000	4,463		10,997		4,463		(6,532)			6,534			0010
BANK OF AMERICA S&P GSCI Euro UpStk 189.77 212666200	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2016	01/23/2017	01/23/2017	Closing Sale	2,491	459,087	184.270000	9,069		13,703		9,069		(4,625)			4,634			0010
BANK OF AMERICA S&P GSCI Euro UpStk 192.77 212668000	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2016	02/14/2017	02/14/2017	Closing Sale	1,642	307,146	187.070000	5,993		9,359		5,993		(3,280)			3,366			0010
BANK OF AMERICA S&P GSCI Euro UpStk 195.73 212667400	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2016	02/07/2017	02/07/2017	Closing Sale	2,886	546,313	189.270000	11,142		18,646		11,142		(7,352)			7,505			0010
BANK OF AMERICA S&P GSCI Euro UpStk 196.11 212665600	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2016	01/17/2017	01/17/2017	Closing Sale	2,840	540,168	190.220000	10,109		16,726		10,109		(6,607)			6,617			0010
BANK OF AMERICA S&P GSCI Euro UpStk 199.41 212668600	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2016	02/21/2017	02/21/2017	Closing Sale	1,732	334,795	193.320000	6,148		10,547		6,148		(4,089)			4,399			0010
BANK OF AMERICA S&P GSCI Euro UpStk 203.49 212666800	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2016	01/30/2017	01/30/2017	Closing Sale	2,452	481,362	196.350000	9,144		17,504		9,144		(8,162)			8,360			0010
BANK OF AMERICA S&P GSCI Euro UpStk 206.01 212665000	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/24/2016	01/09/2017	01/09/2017	Closing Sale	2,239	446,521	199.420000	7,434		14,756		7,434		(7,316)			7,322			0010
BARCLAYS BANK PLC MXEA Asian UpSt 1,715.72 204791600	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/29/2016	01/09/2017	01/09/2017	Closing Sale	467	757,907	1622.580000	15,391		13,220		15,391		3,115			(2,170)			0010
BARCLAYS BANK PLC MXEA Asian UpStk 1,599.94 204792800	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/29/2016	01/23/2017	01/23/2017	Closing Sale	281	427,153	1518.550000	14,515		22,894		14,515		(8,368)			8,380			0010
BARCLAYS BANK PLC MXEA Asian UpStk 1,664.30 204793400	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/29/2016	01/30/2017	01/30/2017	Closing Sale	300	472,066	1574.550000	13,342		23,657		13,342		(9,170)			10,315			0010
BARCLAYS BANK PLC MXEA Asian UpStk 1,668.28 204792200	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/29/2016	01/17/2017	01/17/2017	Closing Sale	435	688,819	1583.710000	17,502		30,200		17,502		(11,295)			12,698			0010
BARCLAYS BANK PLC MXEA Asian UpStk 1,737.38 228313900	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/09/2016	07/21/2017	07/21/2017	Closing Sale	756	1,252,483	1657.140000	36,234		60,646		36,234		11,058			24,413			0010
BARCLAYS BANK PLC MXEA Asian UpStk 1,749.71 228314500	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/09/2016	07/28/2017	07/28/2017	Closing Sale	473	784,227	1658.160000	24,835		43,299		24,835		8,977			18,464			0010

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BARCLAYS BANK PLC MXEA Asian UpStk 1,767.26 228315100	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/09/2016	08/07/2017	08/07/2017	Closing Sale	504	843,480	1675.000000	24,373		46,459		24,373		9,653			22,087			0010
BARCLAYS BANK PLC MXEA Euro UpStk 1,594.78 204796400	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/29/2016	01/23/2017	01/23/2017	Closing Sale	1,058	1,606,125	1518.550000	49,414		80,626		49,414		(28,600)			31,212			0010
BARCLAYS BANK PLC MXEA Euro UpStk 1,654.22 204797000	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/29/2016	01/30/2017	01/30/2017	Closing Sale	980	1,543,216	1574.550000	41,791		78,085		41,791		(26,061)			36,293			0010
BARCLAYS BANK PLC MXEA Euro UpStk 1,663.53 204795800	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/29/2016	01/17/2017	01/17/2017	Closing Sale	1,017	1,610,300	1583.710000	42,309		81,160		42,309		(29,079)			38,852			0010
BARCLAYS BANK PLC MXEA Euro UpStk 1,676.95 219274200	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2016	04/07/2017	04/07/2017	Closing Sale	1,014	1,630,673	1607.810000	47,263		70,123		47,263		(1,339)			22,861			0010
BARCLAYS BANK PLC MXEA Euro UpStk 1,690.29 219274800	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2016	04/07/2017	04/07/2017	Closing Sale	1,205	1,937,218	1607.810000	65,365		99,379		65,365		(1,459)			34,014			0010
BARCLAYS BANK PLC MXEA Euro UpStk 1,703.87 204795200	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/29/2016	01/09/2017	01/09/2017	Closing Sale	760	1,233,615	1622.580000	28,465		61,803		28,465		(15,144)			33,338			0010
BARCLAYS BANK PLC MXEA Euro UpStk 1,706.88 219273600	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2016	03/28/2017	03/28/2017	Closing Sale	193	314,749	1631.500000	9,314		14,542		9,314		355			5,228			0010
BARCLAYS BANK PLC MXEA Euro UpStk 1,723.41 228315700	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/09/2016	07/14/2017	07/14/2017	Closing Sale	305	504,598	1654.420000	13,332		21,042		13,332		2,254			7,710			0010
BARCLAYS BANK PLC MXEA Euro UpStk 1,732.87 228316300	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/09/2016	07/21/2017	07/21/2017	Closing Sale	1,558	2,582,487	1657.140000	73,214		118,018		73,214		12,680			44,804			0010
BARCLAYS BANK PLC MXEA Euro UpStk 1,743.25 228316900	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/09/2016	07/28/2017	07/28/2017	Closing Sale	1,027	1,702,483	1658.160000	52,990		87,364		52,990		9,201			34,375			0010
BARCLAYS BANK PLC MXEA Euro UpStk 1,753.61 219275400	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2016	04/20/2017	04/17/2017	Closing Sale	528	889,193	1682.930000	21,362		37,344		21,362		5,244			15,983			0010
BARCLAYS BANK PLC MXEA Euro UpStk 1,759.99 228317500	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/09/2016	08/07/2017	08/07/2017	Closing Sale	1,417	2,374,296	1675.000000	70,322		120,472		70,322		14,407			50,151			0010
BARCLAYS BANK PLC MXEA Euro UpStk 1,772.97 219276000	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2016	04/18/2017	04/17/2017	Closing Sale	1,042	1,754,000	1682.930000	51,507		93,842		51,507		14,225			42,335			0010
BARCLAYS BANK PLC MXEA Euro UpStk 1,784.66 219276600	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2016	04/21/2017	04/21/2017	Closing Sale	423	726,341	1716.510000	15,229		27,192		15,229		6,010			11,962			0010
BARCLAYS BANK PLC MXEA Euro UpStk 1,802.68 219277200	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2016	04/21/2017	04/21/2017	Closing Sale	685	1,175,947	1716.510000	29,767		44,023		29,767		12,780			14,257			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 1,971.78 204798200	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/29/2016	01/23/2017	01/23/2017	Closing Sale	1,228	2,294,466	1868.990000	71,241		126,190		71,241		(54,890)			54,950			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 1,996.55 204798800	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/29/2016	01/30/2017	01/30/2017	Closing Sale	685	1,297,539	1893.360000	36,801		70,717		36,801		(33,874)			33,916			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,020.99 212361700	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/22/2016	02/21/2017	02/21/2017	Closing Sale	1,756	3,415,442	1945.500000	65,918		132,527		65,918		(66,480)			66,609			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,028.69 204797600	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/29/2016	01/17/2017	01/17/2017	Closing Sale	1,582	3,039,544	1921.840000	75,932		168,992		75,932		(92,998)			93,060			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,037.33 212362300	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/22/2016	02/21/2017	02/21/2017	Closing Sale	1,384	2,692,841	1945.500000	60,858		127,105		60,858		(66,120)			66,248			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,037.33 212362300	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/22/2016	02/21/2017	02/21/2017	Expiration		2,692,841	1945.500000													0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,043.16 212362900	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/22/2016	02/21/2017	02/21/2017	Closing Sale	2,672	5,198,127	1945.500000	123,196		260,935		123,196		(137,475)			137,739			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,056.20 212363500	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/22/2016	02/21/2017	02/21/2017	Closing Sale	967	1,881,338	1945.500000	48,915		107,049		48,915		(58,022)			58,134			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,069.04 212364100	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/22/2016	02/21/2017	02/21/2017	Closing Sale	1,805	3,511,651	1945.500000	98,326		222,991		98,326		(124,414)			124,665			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,128.92 219279600	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2016	03/28/2017	03/28/2017	Closing Sale	678	1,380,183	2037.050000	32,502		62,246		32,502		(28,166)			29,744			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,134.61 219280200	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2016	04/07/2017	04/07/2017	Closing Sale	796	1,625,871	2041.910000	42,727		73,812		42,727		(28,914)			31,086			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,159.43 218295900	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/14/2016	04/17/2017	04/17/2017	Closing Sale	1,424	2,966,207	2082.780000	53,540		109,162		53,540		(45,602)			55,622			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,164.47 218945800	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/21/2016	04/21/2017	04/21/2017	Closing Sale	1,190	2,488,696	2091.480000	42,557		86,855		42,557		(35,659)			44,299			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,165.98 223493100	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/21/2016	06/21/2017	06/21/2017	Closing Sale	1,098	2,292,875	2088.900000	43,564		84,607		43,564		(31,066)			41,042			0010

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BARCLAYS BANK PLC S&P 500 Asian UpStk 2,165.98 223493100	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/21/2016	06/21/2017	06/21/2017	Expiration		2,292,875	2088.900000													0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,177.34 218296500	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/14/2016	04/17/2017	04/17/2017	Closing Sale	2,989	6,225,432	2082.780000	132,290		282,640		132,290		(112,100)			150,350			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,180.37 219634900	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/29/2016	04/21/2017	04/21/2017	Closing Sale	1,920	4,015,223	2091.480000	84,049		170,651		84,049		(48,391)			86,602			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,181.41 218946400	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/21/2016	04/21/2017	04/21/2017	Closing Sale	3,114	6,513,586	2091.480000	130,272		280,084		130,272		(111,130)			149,812			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,182.13 219280800	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/22/2016	04/17/2017	04/17/2017	Closing Sale	1,615	3,363,461	2082.780000	75,496		160,439		75,496		(60,442)			84,943			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,184.57 223493700	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/21/2016	06/21/2017	06/21/2017	Closing Sale	1,315	2,746,434	2088.900000	61,520		125,785		61,520		(46,348)			64,265			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,184.57 223493700	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/21/2016	06/21/2017	06/21/2017	Expiration		2,746,434	2088.900000													0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,187.69 219634300	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/29/2016	04/21/2017	04/21/2017	Closing Sale	510	1,067,366	2091.480000	18,433		49,100		18,433		(22,893)			30,666			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,192.13 218297100	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/14/2016	04/17/2017	04/17/2017	Closing Sale	1,407	2,930,628	2082.780000	68,723		153,864		68,723		(55,476)			85,140			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,193.97 223494300	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/21/2016	06/21/2017	06/21/2017	Closing Sale	2,101	4,388,751	2088.900000	104,891		220,751		104,891		(81,507)			115,860			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,193.97 223494300	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/21/2016	06/21/2017	06/21/2017	Expiration		4,388,751	2088.900000	1				1					(1)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,195.22 218947000	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/21/2016	04/21/2017	04/21/2017	Closing Sale	2,153	4,503,614	2091.480000	99,530		223,379		99,530		(82,141)			123,849			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,207.12 218297700	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/14/2016	04/17/2017	04/17/2017	Closing Sale	2,072	4,315,036	2082.780000	109,818		257,604		109,818		(80,963)			147,786			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,207.13 223494900	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/21/2016	06/21/2017	06/21/2017	Closing Sale	1,867	3,899,125	2088.900000	100,597		220,687		100,597		(81,085)			120,090			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,214.25 218947600	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/21/2016	04/21/2017	04/21/2017	Closing Sale	2,643	5,527,087	2091.480000	136,519		324,440		136,519		(101,220)			187,921			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,219.87 223495500	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/21/2016	06/21/2017	06/21/2017	Closing Sale	1,858	3,880,902	2088.900000	106,336		243,325		106,336		(87,619)			136,989			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,219.87 223495500	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/21/2016	06/21/2017	06/21/2017	Expiration		3,880,902	2088.900000	1				1					(1)			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,282.52 246135100	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/28/2016	11/28/2017	11/28/2017	Closing Sale	1,974	4,347,027	2201.720000	77,377		159,536		159,536		(11,808)			82,159			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,294.37 248684500	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/29/2016	07/28/2017	07/28/2017	Closing Sale	330	717,402	2172.300000	25,535		40,314		25,535		2,274			14,779			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,313.13 246135700	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/28/2016	11/28/2017	11/28/2017	Closing Sale	1,933	4,256,061	2201.720000	95,336		215,357		215,357		(16,533)			120,021			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,320.61 246136300	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/28/2016	11/28/2017	11/28/2017	Closing Sale	1,451	3,195,098	2201.720000	74,446		172,535		172,535		(13,518)			98,090			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,323.44 248685100	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/29/2016	11/28/2017	11/28/2017	Closing Sale	833	1,829,681	2197.340000	58,637		105,001		105,001		4,658			46,364			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,337.35 246136900	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/28/2016	11/28/2017	11/28/2017	Closing Sale	2,230	4,909,203	2201.720000	123,221		302,407		302,407		(24,421)			179,186			0010
BARCLAYS BANK PLC S&P 500 Asian UpStk 2,351.18 248685700	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/29/2016	12/07/2017	12/07/2017	Closing Sale	312	699,996	2241.350000	15,497		34,301		34,301		1,231			18,804			0010

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BARCLAYS BANK PLC S&P 500 Asian UpStk 2,355.80 248686300	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/29/2016	12/14/2017	12/14/2017	Closing Sale	300	674,993	2253.280000	13,705		30,711		30,711		1,365			17,006			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 1,945.62 204804200	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/29/2016	01/23/2017	01/23/2017	Closing Sale	1,217	2,274,935	1868.990000	54,567		93,274		54,567		(38,294)			38,707			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 1,962.44 204804800	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/29/2016	01/23/2017	01/23/2017	Closing Sale	3,352	6,265,490	1868.990000	180,088		313,276		180,088		(131,686)			133,188			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 1,966.74 204805400	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/29/2016	01/23/2017	01/23/2017	Closing Sale	2,400	4,485,109	1868.990000	134,242		234,576		134,242		(99,183)			100,334			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 1,984.43 204806000	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/29/2016	01/30/2017	01/30/2017	Closing Sale	2,386	4,518,239	1893.360000	119,390		217,326		119,390		(95,586)			97,936			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 1,992.57 204812600	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/29/2016	01/30/2017	01/30/2017	Closing Sale	1,346	2,548,330	1893.360000	72,653		133,530		72,653		(59,374)			60,876			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 1,999.29 204799400	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/29/2016	01/17/2017	01/17/2017	Closing Sale	1,063	2,042,397	1921.840000	43,264		82,308		43,264		(38,780)			39,045			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,006.98 212364700	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/22/2016	02/21/2017	02/21/2017	Closing Sale	1,563	3,040,588	1945.500000	52,298		96,086		52,298		(40,349)			43,788			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,017.68 212365300	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/22/2016	02/21/2017	02/21/2017	Closing Sale	1,465	2,850,512	1945.500000	56,725		105,757		56,725		(45,069)			49,032			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,017.93 204800000	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/29/2016	01/17/2017	01/17/2017	Closing Sale	1,299	2,495,874	1921.840000	64,025		124,791		64,025		(60,297)			60,766			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,021.98 204803000	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/29/2016	01/09/2017	01/09/2017	Closing Sale	509	988,819	1943.090000	19,928		40,146		19,928		(20,196)			20,218			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,022.35 204800600	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/29/2016	01/17/2017	01/17/2017	Closing Sale	1,977	3,799,420	1921.840000	101,359		198,705		101,359		(96,566)			97,346			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,024.29 212365900	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/22/2016	02/21/2017	02/21/2017	Closing Sale	3,372	6,560,026	1945.500000	141,040		265,672		141,040		(114,356)			124,632			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,024.29 212365900	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/22/2016	02/21/2017	02/21/2017	Expiration		6,560,026	1945.500000													0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,029.16 212366500	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/22/2016	02/21/2017	02/21/2017	Closing Sale	3,161	6,149,142	1945.500000	139,586		264,424		139,586		(114,370)			124,839			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,033.05 212367100	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/22/2016	02/23/2017	02/21/2017	Closing Sale	4,460	8,676,306	1945.500000	204,760		390,445		204,760		(169,937)			185,685			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,033.05 212367100	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/22/2016	02/23/2017	02/23/2017	Expiration		8,676,306	1945.500000													0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,043.55 204803600	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	01/29/2016	01/09/2017	01/09/2017	Closing Sale	1,438	2,794,435	1943.090000	69,520		144,476		69,520		(74,848)			74,956			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,044.72 212367700	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/22/2016	02/21/2017	02/21/2017	Closing Sale	2,151	4,184,768	1945.500000	110,059		213,422		110,059		(94,259)			103,363			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,044.72 212367700	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/22/2016	02/21/2017	02/21/2017	Expiration		4,184,768	1945.500000	1				1		(1)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,047.64 212368300	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/22/2016	02/21/2017	02/21/2017	Closing Sale	7,643	14,870,263	1945.500000	401,497		780,698		401,497		(345,423)			379,201			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,070.40 212368900	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/22/2016	02/21/2017	02/21/2017	Closing Sale	1,481	2,880,537	1945.500000	92,465		184,929		92,465		(83,514)			92,464			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,070.40 212368900	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	02/22/2016	02/21/2017	02/21/2017	Expiration		2,880,537	1945.500000	1				1		(1)						0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,273.94 246137500	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/28/2016	11/28/2017	11/28/2017	Closing Sale	1,818	4,003,813	2201.720000	70,867		131,325		131,325		(5,086)			60,458			0010

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BARCLAYS BANK PLC S&P 500 Euro UpStk 2,284.06 246138100	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/28/2016	11/28/2017	11/28/2017	Closing Sale	1,031	2,270,889	2201.720000	45,191		84,930		84,930		(3,352)			39,739			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,289.79 246138700	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/28/2016	11/28/2017	11/28/2017	Closing Sale	1,805	3,973,541	2201.720000	83,842		158,939		158,939		(6,411)			75,097			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,295.29 246139300	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/28/2016	11/28/2017	11/28/2017	Closing Sale	1,063	2,340,565	2201.720000	52,195		99,474		99,474		(3,935)			47,279			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,300.80 248686900	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/29/2016	11/28/2017	11/28/2017	Closing Sale	2,657	5,849,992	2201.720000	154,319		263,257		263,257		6,601			108,937			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,303.66 246139900	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/28/2016	11/28/2017	11/28/2017	Closing Sale	6,361	14,004,919	2201.720000	336,118		648,428		648,428		(26,652)			312,310			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,311.81 246140500	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/28/2016	11/28/2017	11/28/2017	Closing Sale	5,902	12,993,884	2201.720000	332,643		649,694		649,694		(27,747)			317,051			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,312.91 248687500	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/29/2016	11/28/2017	11/28/2017	Closing Sale	2,191	4,825,003	2201.720000	140,583		243,670		243,670		5,581			103,087			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,316.21 246141100	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/28/2016	11/28/2017	11/28/2017	Closing Sale	1,258	2,770,593	2201.720000	73,698		144,071		144,071		(5,842)			70,373			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,317.31 246141700	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/28/2016	11/28/2017	11/28/2017	Closing Sale	5,159	11,359,284	2201.720000	304,429		596,362		596,362		(24,423)			291,934			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,321.05 246142300	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/28/2016	11/28/2017	11/28/2017	Closing Sale	3,082	6,785,423	2201.720000	187,278		367,770		367,770		(14,697)			180,492			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,325.97 248623200	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/28/2016	12/28/2017	12/28/2017	Closing Sale	2,350	5,286,437	2249.920000	96,742		178,688		178,688		4,454			81,946			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,338.57 248359200	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/21/2016	12/21/2017	12/21/2017	Closing Sale	1,308	2,962,584	2265.180000	51,845		95,988		95,988		3,752			44,143			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,341.49 248623800	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/28/2016	12/28/2017	12/28/2017	Closing Sale	2,968	6,676,789	2249.920000	144,219		271,740		271,740		6,182			127,522			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,348.99 248359800	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/21/2016	12/21/2017	12/21/2017	Closing Sale	2,044	4,629,440	2265.180000	91,663		171,289		171,289		6,876			79,626			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,349.16 248688100	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/29/2016	12/07/2017	12/07/2017	Closing Sale	3,101	6,950,000	2241.350000	177,645		334,298		334,298		8,233			156,653			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,351.17 248624400	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/28/2016	12/28/2017	12/28/2017	Closing Sale	3,867	8,700,917	2249.920000	205,342		391,555		391,555		8,619			186,214			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,354.54 248625000	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/28/2016	12/28/2017	12/28/2017	Closing Sale	2,178	4,900,099	2249.920000	118,582		227,852		227,852		4,684			109,269			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,355.79 248360400	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/21/2016	12/21/2017	12/21/2017	Closing Sale	2,398	5,430,911	2265.180000	115,135		217,236		217,236		8,706			102,101			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,362.42 248625600	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/28/2016	12/28/2017	12/28/2017	Closing Sale	4,832	10,871,258	2249.920000	280,478		543,582		543,582		11,920			263,104			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,364.62 248361000	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/21/2016	12/21/2017	12/21/2017	Closing Sale	2,156	4,884,757	2265.180000	111,861		214,441		214,441		8,287			102,580			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,367.82 248626200	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/28/2016	12/28/2017	12/28/2017	Closing Sale	6,028	13,561,720	2249.920000	364,810		710,659		710,659		16,493			345,849			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,370.51 248361600	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/21/2016	12/21/2017	12/21/2017	Closing Sale	7,963	18,036,939	2265.180000	434,690		838,718		838,718		33,346			404,027			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,371.42 248626800	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/28/2016	12/28/2017	12/28/2017	Closing Sale	2,954	6,646,317	2249.920000	182,774		358,914		358,914		7,787			176,140			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,378.44 248362200	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/21/2016	12/21/2017	12/21/2017	Closing Sale	7,368	16,688,787	2265.180000	427,233		834,439		834,439		32,860			407,206			0010

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BARCLAYS BANK PLC S&P 500 Euro UpStk 2,383.88 248362800	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/21/2016	12/21/2017	12/21/2017	Closing Sale	7,276	16,481,546	2265.180000	440,057		863,633		863,633		35,318			423,576			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,385.37 248627400	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/28/2016	12/28/2017	12/28/2017	Closing Sale	3,101	6,976,612	2249.920000	209,996		420,007		420,007		9,361			210,011			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,387.50 248363400	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/21/2016	12/21/2017	12/21/2017	Closing Sale	4,470	10,124,348	2265.180000	277,407		546,715		546,715		22,637			269,308			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,390.67 248364000	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/21/2016	12/21/2017	12/21/2017	Closing Sale	1,914	4,334,736	2265.180000	120,939		240,144		240,144		9,582			119,205			0010
BNP PARIBAS RecSwaption 04/20/17 10y .0226 256712600	Equity Indexed Annuities	EXH 5	Equity/Index	BNP PARIBAS R0MUIISFPU8MPR08K5P83	03/24/2017	04/20/2017	04/20/2017	Closing Sale	18,900,000	18,900,000	0.020000		45,000	97,000		45,000					52,000			0010
BNP PARIBAS RecSwaption 3/30/17 10y .0226 256710800	Equity Indexed Annuities	EXH 5	Equity/Index	BNP PARIBAS R0MUIISFPU8MPR08K5P83	03/24/2017	03/30/2017	03/30/2017	Expiration	18,900,000	18,900,000	0.020000		6,000			6,000					(6,000)			0010
BNP PARIBAS RecSwaption 4/13/17 10y .0226 256712000	Equity Indexed Annuities	EXH 5	Equity/Index	BNP PARIBAS R0MUIISFPU8MPR08K5P83	03/24/2017	04/13/2017	04/13/2017	Closing Sale	18,900,000	18,900,000	0.020000		36,000	58,800		36,000					22,800			0010
BNP PARIBAS RecSwaption 4/13/17 10y .0226 256714400	Equity Indexed Annuities	EXH 5	Equity/Index	BNP PARIBAS R0MUIISFPU8MPR08K5P83	03/24/2017	04/13/2017	04/13/2017	Closing Sale	12,600,000	12,600,000	0.020000		24,000	39,200		24,000					15,200			0010
BNP PARIBAS RecSwaption 4/20/17 10y .0226 256715000	Equity Indexed Annuities	EXH 5	Equity/Index	BNP PARIBAS R0MUIISFPU8MPR08K5P83	03/24/2017	04/20/2017	04/20/2017	Closing Sale	12,600,000	12,600,000	0.020000		30,000	64,800		30,000					34,800			0010
BNP PARIBAS RecSwaption 4/6/17 10y .0226 256713200	Equity Indexed Annuities	EXH 5	Equity/Index	BNP PARIBAS R0MUIISFPU8MPR08K5P83	03/24/2017	03/30/2017	03/30/2017	Expiration	12,600,000	12,600,000	0.020000		4,000			4,000					(4,000)			0010
BNP PARIBAS RecSwaption 4/6/17 10y .0226 256713800	Equity Indexed Annuities	EXH 5	Equity/Index	BNP PARIBAS R0MUIISFPU8MPR08K5P83	03/24/2017	04/06/2017	04/06/2017	Expiration	12,600,000	12,600,000	0.020000		12,000			12,000					(12,000)			0010
BNP PARIBAS RecSwaption 4/6/17 10y .0266 256711400	Equity Indexed Annuities	EXH 5	Equity/Index	BNP PARIBAS R0MUIISFPU8MPR08K5P83	03/24/2017	04/06/2017	04/06/2017	Expiration	18,900,000	18,900,000	0.020000		18,000			18,000					(18,000)			0010
BNP PARIBAS RecSwaption 7/13/2017 10y .020 266245800	Equity Indexed Annuities	EXH 5	Equity/Index	BNP PARIBAS R0MUIISFPU8MPR08K5P83	06/28/2017	07/13/2017	07/13/2017	Expiration	12,600,000	12,600,000	2.090000		14,000			14,000					(14,000)			0010
BNP PARIBAS RecSwaption 7/13/2017 10y .020 266243400	Equity Indexed Annuities	EXH 5	Equity/Index	BNP PARIBAS R0MUIISFPU8MPR08K5P83	06/28/2017	07/13/2017	07/13/2017	Expiration	18,900,000	18,900,000	2.090000		21,000			21,000					(21,000)			0010
BNP PARIBAS RecSwaption 7/20/2017 10y .020 266244000	Equity Indexed Annuities	EXH 5	Equity/Index	BNP PARIBAS R0MUIISFPU8MPR08K5P83	06/28/2017	07/20/2017	07/20/2017	Expiration	18,900,000	18,900,000	2.090000		33,000			33,000					(33,000)			0010
BNP PARIBAS RecSwaption 7/20/2017 10y .020 266246400	Equity Indexed Annuities	EXH 5	Equity/Index	BNP PARIBAS R0MUIISFPU8MPR08K5P83	06/28/2017	07/20/2017	07/20/2017	Expiration	12,600,000	12,600,000	2.090000		22,000			22,000					(22,000)			0010
BNP PARIBAS RecSwaption 7/27/2017 10y .020 266244600	Equity Indexed Annuities	EXH 5	Equity/Index	BNP PARIBAS R0MUIISFPU8MPR08K5P83	06/28/2017	07/27/2017	07/27/2017	Expiration	18,900,000	18,900,000	2.090000		45,000			45,000					(45,000)			0010
BNP PARIBAS RecSwaption 7/27/2017 10y .020 266247000	Equity Indexed Annuities	EXH 5	Equity/Index	BNP PARIBAS R0MUIISFPU8MPR08K5P83	06/28/2017	07/27/2017	07/27/2017	Expiration	12,600,000	12,600,000	2.090000		30,000			30,000					(30,000)			0010
BNP PARIBAS RecSwaption 7/6/2017 10y .0209 266245200	Equity Indexed Annuities	EXH 5	Equity/Index	BNP PARIBAS R0MUIISFPU8MPR08K5P83	06/28/2017	07/06/2017	07/06/2017	Expiration	12,600,000	12,600,000	2.090000		4,800			4,800					(4,800)			0010
BNP PARIBAS RecSwaption 7/6/2017 10y .0209 266242800	Equity Indexed Annuities	EXH 5	Equity/Index	BNP PARIBAS R0MUIISFPU8MPR08K5P83	06/28/2017	07/06/2017	07/06/2017	Expiration	18,900,000	18,900,000	2.090000		7,200			7,200					(7,200)			0010
BNP PARIBAS RecSwaption 8/17/17 10y 0.0212 269495400	Equity Indexed Annuities	EXH 5	Equity/Index	BNP PARIBAS R0MUIISFPU8MPR08K5P83	08/08/2017	08/17/2017	08/17/2017	Expiration	10,500,000	10,500,000	0.020000		6,405			6,405					(6,405)			0010
BNP PARIBAS RecSwaption 8/17/17 10y 0.0212 269493000	Equity Indexed Annuities	EXH 5	Equity/Index	BNP PARIBAS R0MUIISFPU8MPR08K5P83	08/08/2017	08/17/2017	08/17/2017	Expiration	15,750,000	15,750,000	0.020000		9,608			9,608					(9,608)			0010
BNP PARIBAS RecSwaption 8/24/17 10y 0.0212 269493600	Equity Indexed Annuities	EXH 5	Equity/Index	BNP PARIBAS R0MUIISFPU8MPR08K5P83	08/08/2017	08/24/2017	08/24/2017	Expiration	15,750,000	15,750,000	0.020000		17,798			17,798					(17,798)			0010
BNP PARIBAS RecSwaption 8/24/17 10y 0.0212 269496000	Equity Indexed Annuities	EXH 5	Equity/Index	BNP PARIBAS R0MUIISFPU8MPR08K5P83	08/08/2017	08/24/2017	08/24/2017	Expiration	10,500,000	10,500,000	0.020000		11,865			11,865					(11,865)			0010
BNP PARIBAS RecSwaption 8/31/17 10y 0.0212 269496600	Equity Indexed Annuities	EXH 5	Equity/Index	BNP PARIBAS R0MUIISFPU8MPR08K5P83	08/08/2017	08/31/2017	08/24/2017	Closing Sale	10,500,000	10,500,000	0.020000		17,430	38,600		17,430					21,170			0010
BNP PARIBAS RecSwaption 8/31/17 10y 0.0212 269494200	Equity Indexed Annuities	EXH 5	Equity/Index	BNP PARIBAS R0MUIISFPU8MPR08K5P83	08/08/2017	08/31/2017	08/24/2017	Closing Sale	15,750,000	15,750,000	0.020000		26,145	58,000		26,145					31,855			0010
BNP PARIBAS RecSwaption 9/7/17 10y 0.0212 269494800	Equity Indexed Annuities	EXH 5	Equity/Index	BNP PARIBAS R0MUIISFPU8MPR08K5P83	08/08/2017	09/07/2017	08/24/2017	Closing Sale	15,750,000	15,750,000	0.020000		34,808	165,900		34,808					131,093			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 Premium (Received) Paid	14 Current Year Initial Cost of 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)
BNP PARIBAS RecSwaption 9/7/17 10y 0.0212 269497200	Equity Indexed Annuities	EXH 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	08/08/2017	09/07/2017	08/24/2017	Closing Sale	10,500,000	10,500,000	0.020000		23,205	110,500		23,205					87,295			0010
BNP PARIBAS S&P 500 Euro UpStk 2,099.62 223799100	Equity Indexed Annuities	EXH 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	06/28/2016	06/28/2017	06/28/2017	Closing Sale	1,057	2,151,649	2036.090000	36,148		67,136		36,148		(17,890)			30,988			0010
BNP PARIBAS S&P 500 Euro UpStk 2,108.37 223799700	Equity Indexed Annuities	EXH 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	06/28/2016	06/28/2017	06/28/2017	Closing Sale	1,206	2,454,573	2036.090000	46,391		87,136		46,391		(23,419)			40,744			0010
BNP PARIBAS S&P 500 Euro UpStk 2,114.28 223800300	Equity Indexed Annuities	EXH 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	06/28/2016	06/28/2017	06/28/2017	Closing Sale	1,261	2,567,005	2036.090000	52,110		98,578		52,110		(26,612)			46,468			0010
BNP PARIBAS S&P 500 Euro UpStk 2,123.03 223800900	Equity Indexed Annuities	EXH 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	06/28/2016	06/28/2017	06/28/2017	Closing Sale	2,230	4,541,114	2036.090000	101,267		193,903		101,267		(52,818)			92,636			0010
BNP PARIBAS S&P 500 Euro UpStk 2,127.92 223801500	Equity Indexed Annuities	EXH 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	06/28/2016	06/28/2017	06/28/2017	Closing Sale	8,192	16,679,463	2036.090000	390,299		752,263		390,299		(205,733)			361,964			0010
BNP PARIBAS S&P 500 Euro UpStk 2,133.01 223802100	Equity Indexed Annuities	EXH 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	06/28/2016	06/28/2017	06/28/2017	Closing Sale	4,289	8,733,367	2036.090000	214,841		415,717		214,841		(113,376)			200,877			0010
BNP PARIBAS S&P 500 Euro UpStk 2,142.98 223802700	Equity Indexed Annuities	EXH 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	06/28/2016	06/28/2017	06/28/2017	Closing Sale	11,484	23,382,655	2036.090000	626,655		1,227,535		626,655		(335,769)			600,880			0010
BNP PARIBAS S&P 500 Euro UpStk 2,150.72 223803300	Equity Indexed Annuities	EXH 5	Equity/Index	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	06/28/2016	06/28/2017	06/28/2017	Closing Sale	1,255	2,555,816	2036.090000	72,585		143,890		72,585		(39,611)			71,305			0010
CITIBANK N.A. EEJPUS5E Euro UpStk 215280800	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	03/22/2016	03/21/2017	03/21/2017	Expiration	348,633	348,633	1.020000	7,635				7,635		3,866			(7,635)			0010
CITIBANK N.A. MXEA Asian UpStk 1,765.11 250659100	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	01/23/2017	12/28/2017	12/28/2017	Closing Sale	689	1,149,997	1669.420000		37,502	65,917		65,917					28,415			0010
CITIBANK N.A. MXEA Asian UpStk 1,769.00 250658500	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	01/23/2017	12/21/2017	12/21/2017	Closing Sale	687	1,149,993	1674.080000		36,408	65,204		65,204					28,797			0010
CITIBANK N.A. MXEA Asian UpStk 1,773.34 229876000	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	08/31/2016	08/29/2017	08/28/2017	Closing Sale	429	723,432	1688.250000	17,213		36,462		17,213		7,832			19,249			0010
CITIBANK N.A. MXEA Asian UpStk 1,797.21 250657900	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	01/23/2017	12/14/2017	12/14/2017	Closing Sale	595	1,006,916	1693.520000		28,825	61,651		61,651					32,826			0010
CITIBANK N.A. MXEA Asian UpStk 1,806.71 229874800	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	08/31/2016	08/14/2017	08/14/2017	Closing Sale	783	1,339,253	1710.740000	28,104		47,102		28,104		19,354			18,998			0010
CITIBANK N.A. MXEA Asian UpStk351.11 229875400	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	08/31/2016	08/21/2017	08/21/2017	Closing Sale	351	597,695	1702.300000	13,518		28,744		13,518		7,554			15,226			0010
CITIBANK N.A. MXEA Euro UpStk 1,715.64 229876600	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	08/31/2016	05/15/2017	05/15/2017	Closing Sale	278	455,991	1637.840000	13,495		21,660		13,495		1,117			8,166			0010
CITIBANK N.A. MXEA Euro UpStk 1,755.72 250661500	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	01/23/2017	12/28/2017	12/28/2017	Closing Sale	1,378	2,299,993	1669.420000		70,691	118,897		118,897					48,206			0010
CITIBANK N.A. MXEA Euro UpStk 1,759.64 250660900	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	01/23/2017	12/21/2017	12/21/2017	Closing Sale	2,031	3,400,006	1674.080000		102,280	173,770		173,770					71,490			0010
CITIBANK N.A. MXEA Euro UpStk 1,772.66 229878400	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	08/31/2016	08/29/2017	08/28/2017	Closing Sale	1,642	2,771,364	1688.250000	71,868		138,564		71,868		10,684			66,697			0010
CITIBANK N.A. MXEA Euro UpStk 1,781.93 250660300	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	01/23/2017	12/14/2017	12/14/2017	Closing Sale	1,651	2,799,998	1695.910000		78,011	142,022		142,022					64,010			0010
CITIBANK N.A. MXEA Euro UpStk 1,791.50 229877800	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	08/31/2016	08/21/2017	08/21/2017	Closing Sale	1,176	2,001,139	1702.300000	51,172		104,859		51,172		9,270			53,687			0010
CITIBANK N.A. MXEA Euro UpStk 1,800.72 229877200	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	08/31/2016	08/14/2017	08/14/2017	Closing Sale	1,612	2,758,431	1710.740000	68,818		145,086		68,818		14,403			76,267			0010
CITIBANK N.A. S&P 500 Asian UpStk 2,095.44 215272400	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	03/22/2016	03/07/2017	03/07/2017	Closing Sale	1,132	2,266,693	2001.760000	61,215		106,079		61,215		(44,485)			44,864			0010
CITIBANK N.A. S&P 500 Asian UpStk 2,114.97 215273000	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	03/22/2016	03/14/2017	03/14/2017	Closing Sale	1,152	2,326,868	2019.640000	58,574		109,832		58,574		(50,142)			51,258			0010
CITIBANK N.A. S&P 500 Asian UpStk 2,130.74 220193000	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	05/09/2016	05/08/2017	05/08/2017	Closing Sale	1,987	4,089,598	2058.690000	71,159		143,128		71,159		(65,606)			71,969			0010
CITIBANK N.A. S&P 500 Asian UpStk 2,144.95 220193600	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	05/09/2016	05/08/2017	05/08/2017	Closing Sale	3,031	6,239,609	2058.690000	125,416		261,442		125,416		(121,746)			136,026			0010
CITIBANK N.A. S&P 500 Asian UpStk 2,155.04 220194200	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	05/09/2016	05/08/2017	05/08/2017	Closing Sale	1,790	3,684,873	2058.690000	79,962		172,458		79,962		(81,385)			92,496			0010
CITIBANK N.A. S&P 500 Asian UpStk 2,161.01 220194800	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	05/09/2016	05/08/2017	05/08/2017	Closing Sale	1,518	3,124,553	2058.690000	70,927		155,295		70,927		(73,282)			84,368			0010
CITIBANK N.A. S&P 500 Asian UpStk 2,161.01 220194800	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	05/09/2016	05/08/2017	05/08/2017	Expiration		3,124,553	2058.690000													0010
CITIBANK N.A. S&P 500 Asian UpStk 2,167.35 220268700	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	05/10/2016	04/28/2017	04/28/2017	Closing Sale	600	1,245,756	2075.810000	26,106		54,930		26,106		(23,106)			28,825			0010
CITIBANK N.A. S&P 500 Asian UpStk 2,180.56 220195400	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	05/09/2016	05/08/2017	05/08/2017	Closing Sale	3,157	6,500,247	2058.690000	165,756		384,801		165,756		(180,791)			219,045			0010
CITIBANK N.A. S&P 500 Asian UpStk 2,180.56 220195400	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	05/09/2016	05/08/2017	05/08/2017	Expiration		6,500,247	2058.690000	1				1					(1)			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,191.97 222575800	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/07/2016	06/07/2017	06/07/2017	Closing Sale	1,664	3,514,860	2112.130000	70,297		132,864		70,297		(26,285)			62,567			0010
CITIBANK N.A. S&P 500 Euro UpStk 1,933.32 215273600	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	03/22/2016	02/07/2017	02/07/2017	Closing Sale	639	1,183,922	1853.440000	37,719		51,025		37,719		(12,642)			13,306			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,012.46 200957000	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	01/07/2016	01/09/2017	01/09/2017	Closing Sale	2,595	5,042,958	1943.090000	96,320		180,027		96,320		(83,626)			83,707			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,012.46 200957000	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	01/07/2016	01/09/2017	01/09/2017	Expiration		5,042,958	1943.090000													0010

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CITIBANK N.A. S&P 500 Euro UpStk 2,018.79 215274800	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	03/22/2016	02/28/2017	02/28/2017	Closing Sale	658	1,271,929	1932.230000	37,561		56,980		37,561		(16,972)			19,419			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,028.20 200957600	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	01/07/2016	01/09/2017	01/09/2017	Closing Sale	4,676	9,086,317	1943.090000	208,985		397,966		208,985		(188,766)			188,981			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,040.24 200958200	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	01/07/2016	01/09/2017	01/09/2017	Closing Sale	11,108	21,584,144	1943.090000	556,871		1,079,168		556,871		(521,519)			522,297			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,041.61 215274200	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	03/22/2016	02/21/2017	02/21/2017	Closing Sale	760	1,477,685	1945.500000	46,871		72,999		46,871		(23,061)			26,128			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,045.10 200958800	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	01/07/2016	01/09/2017	01/09/2017	Closing Sale	5,821	11,310,433	1943.090000	304,250		593,776		304,250		(289,083)			289,526			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,045.10 200958800	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	01/07/2016	01/09/2017	01/09/2017	Expiration		11,310,433	1943.090000	1				1					(1)			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,054.04 200959400	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	01/07/2016	01/09/2017	01/09/2017	Closing Sale	3,632	7,056,969	1943.090000	204,652		402,938		204,652		(197,950)			198,287			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,054.04 200959400	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	01/07/2016	01/09/2017	01/09/2017	Expiration		7,056,969	1943.090000	1				1					(1)			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,079.83 215275400	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	03/22/2016	03/07/2017	03/07/2017	Closing Sale	1,592	3,187,663	2001.760000	73,379		124,321		73,379		(40,930)			50,942			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,099.05 215276000	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	03/22/2016	03/07/2017	03/07/2017	Closing Sale	2,196	4,395,465	2001.760000	123,162		213,629		123,162		(71,796)			90,467			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,100.02 215276600	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	03/22/2016	03/14/2017	03/14/2017	Closing Sale	2,489	5,026,197	2019.640000	113,234		200,038		113,234		(66,351)			86,804			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,104.98 221322200	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	05/23/2016	05/22/2017	05/22/2017	Closing Sale	1,697	3,476,372	2048.040000	52,841		96,651		52,841		(26,759)			43,810			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,109.59 223852000	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/29/2016	06/28/2017	06/28/2017	Closing Sale	564	1,149,251	2036.090000	23,757		41,486		23,757		(9,458)			17,729			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,115.01 221322800	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	05/23/2016	05/22/2017	05/22/2017	Closing Sale	1,249	2,558,944	2048.040000	45,037		83,675		45,037		(23,495)			38,638			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,115.01 221322800	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	05/23/2016	05/22/2017	05/22/2017	Expiration		2,558,944	2048.040000													0010
CITIBANK N.A. S&P 500 Euro UpStk 2,115.17 219281400	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	04/22/2016	03/14/2017	03/14/2017	Closing Sale	770	1,554,315	2019.640000	44,652		73,520		44,652		(20,878)			28,868			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,118.40 215277200	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	03/22/2016	03/14/2017	03/14/2017	Closing Sale	2,528	5,105,670	2019.640000	138,130		249,666		138,130		(84,042)			111,536			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,119.93 221323400	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	05/23/2016	05/22/2017	05/22/2017	Closing Sale	1,812	3,710,867	2048.040000	69,764		130,258		69,764		(36,620)			60,494			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,121.27 220196000	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	05/09/2016	05/08/2017	05/08/2017	Closing Sale	3,234	6,657,454	2058.690000	109,182		202,373		109,182		(57,097)			93,191			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,125.66 221324000	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	05/23/2016	05/22/2017	05/22/2017	Closing Sale	2,773	5,678,378	2048.040000	114,703		215,209		114,703		(60,473)			100,505			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,127.71 223852600	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/29/2016	06/28/2017	06/28/2017	Closing Sale	1,214	2,470,917	2036.090000	62,219		111,186		62,219		(25,889)			48,967			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,129.49 220620800	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	05/16/2016	05/15/2017	05/15/2017	Closing Sale	2,606	5,386,067	2066.660000	88,331		163,746		88,331		(44,062)			75,414			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,129.96 221324600	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	05/23/2016	05/22/2017	05/22/2017	Closing Sale	5,216	10,682,238	2048.040000	226,463		427,281		226,463		(120,284)			200,818			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,130.32 219282600	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	04/22/2016	04/07/2017	04/07/2017	Closing Sale	687	1,402,078	2041.910000	35,486		60,707		35,486		(16,004)			25,221			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,131.16 220196600	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	05/09/2016	05/08/2017	05/08/2017	Closing Sale	2,223	4,577,179	2058.690000	86,051		161,126		86,051		(45,443)			75,075			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,131.16 220196600	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	05/09/2016	05/08/2017	05/08/2017	Expiration		4,577,179	2058.690000													0010
CITIBANK N.A. S&P 500 Euro UpStk 2,136.11 221325200	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	05/23/2016	05/22/2017	05/22/2017	Closing Sale	1,716	3,514,950	2048.040000	79,438		151,150		79,438		(42,660)			71,712			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,136.51 220197200	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	05/09/2016	05/08/2017	05/08/2017	Closing Sale	4,679	9,631,657	2058.690000	192,633		364,084		192,633		(103,242)			171,451			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,136.51 220197200	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	05/09/2016	05/08/2017	05/08/2017	Expiration		9,631,657	2058.690000													0010
CITIBANK N.A. S&P 500 Euro UpStk 2,137.58 223061100	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/14/2016	06/14/2017	06/14/2017	Closing Sale	1,872	3,884,821	2075.320000	64,488		116,545		64,488		(26,253)			52,057			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,139.61 220621400	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	05/16/2016	05/15/2017	05/15/2017	Closing Sale	1,723	3,561,205	2066.660000	67,307		125,705		67,307		(33,495)			58,398			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,139.82 219282000	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	04/22/2016	03/21/2017	03/21/2017	Closing Sale	638	1,309,290	2051.600000	32,324		56,300		32,324		(15,865)			23,976			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,140.20 221325800	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	05/23/2016	05/22/2017	05/22/2017	Closing Sale	6,989	14,312,768	2048.040000	336,350		644,062		336,350		(182,325)			307,712			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,141.04 220197800	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	05/09/2016	05/08/2017	05/08/2017	Closing Sale	4,539	9,344,878	2058.690000	196,242		373,806		196,242		(106,450)			177,564			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,144.99 220622000	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	05/16/2016	05/15/2017	05/15/2017	Closing Sale	3,111	6,429,791	2066.660000	129,239		243,700		129,239		(65,333)			114,461			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,145.32 221326400	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	05/23/2016	05/22/2017	05/22/2017	Closing Sale	3,310	6,778,402	2048.040000	166,749		321,968		166,749		(91,538)			155,219			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,145.56 215277800	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	03/22/2016	03/21/2017	03/21/2017	Closing Sale	2,505	5,139,545	2051.600000	121,800		235,383		121,800		(78,758)			113,583			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 Premium (Received) Paid	14 Current Year Initial Cost of 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)
CITIBANK N.A. S&P 500 Euro UpStk 2,146.30 223849600	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/29/2016	06/14/2017	06/14/2017	Closing Sale	492	1,020,103	2075.320000	18,393		34,890		18,393		(8,580)			16,496			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,146.34 223496100	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/21/2016	06/21/2017	06/21/2017	Closing Sale	1,383	2,888,547	2088.900000	44,483		79,428		44,483		(16,006)			34,945			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,146.34 223496100	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/21/2016	06/21/2017	06/21/2017	Expiration		2,888,547	2088.900000													0010
CITIBANK N.A. S&P 500 Euro UpStk 2,148.39 221327000	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	05/23/2016	05/22/2017	05/22/2017	Closing Sale	6,070	12,431,803	2048.040000	314,524		609,134		314,524		(172,994)			294,610			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,148.39 221327000	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	05/23/2016	05/22/2017	05/22/2017	Expiration		12,431,803	2048.040000	1				1					(1)			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,148.86 220198400	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	05/09/2016	05/08/2017	05/08/2017	Closing Sale	3,299	6,791,360	2058.690000	154,843		297,460		154,843		(84,536)			142,617			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,149.07 220270500	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	05/10/2016	05/08/2017	05/08/2017	Closing Sale	1,851	3,811,603	2058.690000	90,981		167,336		90,981		(43,659)			76,355			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,149.33 220622600	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	05/16/2016	05/15/2017	05/15/2017	Closing Sale	4,958	10,246,536	2066.660000	216,202		409,879		216,202		(109,896)			193,677			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,151.33 220199000	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	05/09/2016	05/08/2017	05/08/2017	Closing Sale	8,166	16,812,150	2058.690000	391,723		756,538		391,723		(215,895)			364,815			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,153.03 220269300	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	05/10/2016	04/28/2017	04/28/2017	Closing Sale	1,391	2,886,684	2075.810000	57,183		107,384		57,183		(28,749)			50,202			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,153.60 218948200	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	04/21/2016	04/21/2017	04/21/2017	Closing Sale	1,630	3,409,323	2091.480000	54,515		101,262		54,515		(26,072)			46,747			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,154.80 223061700	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/14/2016	06/14/2017	06/14/2017	Closing Sale	3,083	6,398,881	2075.320000	133,097		245,062		133,097		(55,061)			111,966			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,156.27 220199600	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	05/09/2016	05/08/2017	05/08/2017	Closing Sale	3,731	7,681,192	2058.690000	187,421		364,081		187,421		(103,831)			176,661			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,156.27 220199600	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	05/09/2016	05/08/2017	05/08/2017	Expiration		7,681,192	2058.690000	1				1					(1)			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,156.35 220623200	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	05/16/2016	05/15/2017	05/15/2017	Closing Sale	1,305	2,697,654	2066.660000	60,967		117,074		60,967		(31,643)			56,107			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,159.24 221995000	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	05/31/2016	05/30/2017	05/30/2017	Closing Sale	1,898	3,979,126	2096.960000	63,666		118,181		63,666		(26,431)			54,515			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,159.66 220623800	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	05/16/2016	05/15/2017	05/15/2017	Closing Sale	5,308	10,969,206	2066.660000	256,679		493,616		256,679		(132,724)			236,936			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,160.39 220200200	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	05/09/2016	05/08/2017	05/08/2017	Closing Sale	2,675	5,506,193	2058.690000	139,307		272,008		139,307		(77,561)			132,701			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,161.93 219283200	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	04/22/2016	04/17/2017	04/17/2017	Closing Sale	1,501	3,126,628	2082.780000	64,326		118,818		64,326		(30,498)			54,493			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,162.01 223496700	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/21/2016	06/21/2017	06/21/2017	Closing Sale	1,170	2,444,904	2088.900000	46,942		85,570		46,942		(17,376)			38,628			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,162.01 223496700	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/21/2016	06/21/2017	06/21/2017	Expiration		2,444,904	2088.900000													0010
CITIBANK N.A. S&P 500 Euro UpStk 2,163.06 223850800	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/29/2016	06/21/2017	06/21/2017	Closing Sale	1,045	2,182,754	2088.900000	39,352		77,492		39,352		(18,843)			38,140			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,163.31 223062300	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/14/2016	06/14/2017	06/14/2017	Closing Sale	3,346	6,943,724	2075.320000	158,317		294,402		158,317		(66,159)			136,085			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,164.83 220624400	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	05/16/2016	05/15/2017	05/15/2017	Closing Sale	2,262	4,674,107	2066.660000	114,516		222,028		114,516		(59,884)			107,513			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,165.31 218948800	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	04/21/2016	04/21/2017	04/21/2017	Closing Sale	2,478	5,182,519	2091.480000	97,224		182,945		97,224		(46,807)			85,721			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,165.31 218948800	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	04/21/2016	04/21/2017	04/21/2017	Expiration		5,182,519	2091.480000													0010
CITIBANK N.A. S&P 500 Euro UpStk 2,166.77 220200800	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	05/09/2016	05/08/2017	05/08/2017	Closing Sale	8,156	16,790,174	2058.690000	448,297		881,474		448,297		(250,796)			433,177			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,166.77 220200800	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	05/09/2016	05/08/2017	05/08/2017	Expiration		16,790,174	2058.690000	1				1					(1)			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,167.23 223497300	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/21/2016	06/21/2017	06/21/2017	Closing Sale	908	1,896,244	2088.900000	38,683		71,106		38,683		(14,529)			32,422			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,167.72 220625000	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	05/16/2016	05/15/2017	05/15/2017	Closing Sale	3,806	7,864,846	2066.660000	197,408		384,592		197,408		(103,949)			187,185			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,167.89 222574600	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/07/2016	06/07/2017	06/07/2017	Closing Sale	1,051	2,220,816	2112.130000	32,202		58,629		32,202		(11,296)			26,428			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,167.89 222574600	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/07/2016	06/07/2017	06/07/2017	Expiration		2,220,816	2112.130000													0010
CITIBANK N.A. S&P 500 Euro UpStk 2,168.71 223062900	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/14/2016	06/14/2017	06/14/2017	Closing Sale	3,354	6,960,637	2075.320000	167,055		313,231		167,055		(70,715)			146,175			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,168.81 224498700	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	07/07/2016	07/07/2017	07/07/2017	Closing Sale	2,926	6,137,712	2097.900000	112,934		207,458		112,934		(39,327)			94,524			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,168.92 223850200	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/29/2016	06/14/2017	06/14/2017	Closing Sale	1,407	2,920,785	2075.320000	67,076		131,732		67,076		(32,903)			64,655			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,170.77 221995600	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	05/31/2016	05/30/2017	05/30/2017	Closing Sale	1,465	3,071,484	2096.960000	57,437		108,112		57,437		(24,146)			50,675			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,170.96 218949400	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	04/21/2016	04/21/2017	04/21/2017	Closing Sale	2,884	6,032,070	2091.480000	120,822		229,229		120,822		(58,694)			108,408			0010

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of 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)
CITIBANK N.A. S&P 500 Euro UpStk 2,170.96 218949400	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	04/21/2016	04/21/2017	04/21/2017	Expiration		6,032,070	2091.480000													0010
CITIBANK N.A. S&P 500 Euro UpStk 2,172.46 223497900	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/21/2016	06/21/2017	06/21/2017	Closing Sale	1,288	2,691,076	2088.900000	58,127		107,648		58,127		(22,075)			49,521			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,173.90 223063500	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/14/2016	06/14/2017	06/14/2017	Closing Sale	6,240	12,949,756	2075.320000	325,039		615,128		325,039		(139,880)			290,089			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,175.14 218950000	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	04/21/2016	04/21/2017	04/21/2017	Closing Sale	3,211	6,714,850	2091.480000	140,676		268,597		140,676		(68,835)			127,920			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,175.16 220625600	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	05/16/2016	05/15/2017	05/15/2017	Closing Sale	3,560	7,356,636	2066.660000	196,422		386,225		196,422		(104,298)			189,802			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,175.24 220269900	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	05/10/2016	04/28/2017	04/28/2017	Closing Sale	1,859	3,858,723	2075.810000	95,566		184,830		95,566		(49,474)			89,264			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,176.23 221996200	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	05/31/2016	05/30/2017	05/30/2017	Closing Sale	2,487	5,215,226	2096.960000	104,305		197,148		104,305		(43,737)			92,843			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,177.26 223498500	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/21/2016	06/21/2017	06/21/2017	Closing Sale	2,443	5,104,184	2088.900000	115,354		215,906		115,354		(44,844)			100,552			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,177.26 223498500	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/21/2016	06/21/2017	06/21/2017	Expiration		5,104,184	2088.900000													0010
CITIBANK N.A. S&P 500 Euro UpStk 2,179.09 223064100	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/14/2016	06/14/2017	06/14/2017	Closing Sale	4,131	8,573,590	2075.320000	225,485		428,696		225,485		(97,109)			203,211			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,180.35 224499300	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	07/07/2016	07/07/2017	07/07/2017	Closing Sale	2,415	5,067,142	2097.900000	106,410		199,145		106,410		(38,327)			92,735			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,180.84 221996800	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	05/31/2016	05/30/2017	05/30/2017	Closing Sale	2,693	5,646,943	2096.960000	118,586		225,882		118,586		(50,323)			107,296			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,182.46 218950600	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	04/21/2016	04/21/2017	04/21/2017	Closing Sale	2,986	6,244,694	2091.480000	140,817		271,646		140,817		(69,574)			130,829			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,182.46 218950600	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	04/21/2016	04/21/2017	04/21/2017	Expiration		6,244,694	2091.480000													0010
CITIBANK N.A. S&P 500 Euro UpStk 2,182.89 222575200	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/07/2016	06/07/2017	06/07/2017	Closing Sale	1,750	3,696,468	2112.130000	66,536		123,838		66,536		(24,095)			57,302			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,182.96 219283800	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	04/22/2016	04/17/2017	04/17/2017	Closing Sale	2,137	4,451,172	2082.780000	112,712		214,098		112,712		(54,820)			101,385			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,183.11 223499100	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/21/2016	06/21/2017	06/21/2017	Closing Sale	7,469	15,601,561	2088.900000	372,877		703,635		372,877		(146,584)			330,758			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,183.53 223851400	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/29/2016	06/21/2017	06/21/2017	Closing Sale	1,948	4,069,031	2088.900000	90,598		184,333		90,598		(45,445)			93,734			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,185.60 218951200	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	04/21/2016	04/21/2017	04/21/2017	Closing Sale	5,512	11,527,208	2091.480000	267,892		518,743		267,892		(132,820)			250,851			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,185.60 218951200	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	04/21/2016	04/21/2017	04/21/2017	Expiration		11,527,208	2091.480000													0010
CITIBANK N.A. S&P 500 Euro UpStk 2,185.73 223064700	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/14/2016	06/14/2017	06/14/2017	Closing Sale	1,013	2,101,995	2075.320000	58,435		111,829		58,435		(25,270)			53,394			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,186.43 219284400	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	04/22/2016	04/21/2017	04/21/2017	Closing Sale	1,509	3,156,315	2091.480000	74,506		143,292		74,506		(36,106)			68,786			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,186.50 221997400	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	05/31/2016	05/30/2017	05/30/2017	Closing Sale	3,037	6,367,957	2096.960000	141,369		271,911		141,369		(61,029)			130,543			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,186.69 223848400	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/29/2016	06/07/2017	06/07/2017	Closing Sale	804	1,697,160	2112.130000	28,469		59,911		28,469		(15,256)			31,442			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,187.06 224499900	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	07/07/2016	07/07/2017	07/07/2017	Closing Sale	2,564	5,379,361	2097.900000	121,036		228,621		121,036		(44,270)			107,585			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,188.12 223499700	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/21/2016	06/21/2017	06/21/2017	Closing Sale	6,165	12,878,391	2088.900000	323,248		611,707		323,248		(126,688)			288,459			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,191.03 230905500	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	09/14/2016	09/14/2017	09/14/2017	Closing Sale	1,618	3,439,494	2125.770000	58,815		105,591		58,815		(12,926)			46,775			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,191.24 218951800	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	04/21/2016	04/21/2017	04/21/2017	Closing Sale	2,316	4,843,005	2091.480000	118,508		231,003		118,508		(59,087)			112,495			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,191.24 218951800	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	04/21/2016	04/21/2017	04/21/2017	Expiration		4,843,005	2091.480000	1				1					(1)			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,191.32 221998000	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	05/31/2016	05/30/2017	05/30/2017	Closing Sale	2,053	4,304,874	2096.960000	99,873		193,713		99,873		(43,779)			93,840			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,192.52 224500500	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	07/07/2016	07/07/2017	07/07/2017	Closing Sale	8,169	17,138,162	2097.900000	406,174		772,970		406,174		(150,487)			366,795			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,193.35 223500300	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/21/2016	06/21/2017	06/21/2017	Closing Sale	1,328	2,774,066	2088.900000	72,681		138,710		72,681		(28,942)			66,029			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,196.05 218952400	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	04/21/2016	04/21/2017	04/21/2017	Closing Sale	3,465	7,246,207	2091.480000	184,778		362,297		184,778		(92,582)			177,518			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,196.57 221998600	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	05/31/2016	05/30/2017	05/30/2017	Closing Sale	7,422	15,563,817	2096.960000	379,757		739,314		379,757		(166,186)			359,557			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,196.62 222576400	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/07/2016	06/07/2017	06/07/2017	Closing Sale	2,936	6,200,572	2112.130000	130,832		248,037		130,832		(48,807)			117,205			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,196.62 222576400	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/07/2016	06/07/2017	06/07/2017	Expiration		6,200,572	2112.130000													0010
CITIBANK N.A. S&P 500 Euro UpStk 2,197.55 224501100	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	07/07/2016	07/07/2017	07/07/2017	Closing Sale	2,367	4,965,335	2097.900000	123,140		235,853		123,140		(46,063)			112,713			0010

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of 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)
CITIBANK N.A. S&P 500 Euro UpStk 2,197.67 222577000	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/07/2016	06/07/2017	06/07/2017	Closing Sale	3,430	7,245,063	2112.130000	154,319		293,421		154,319		(58,008)			139,101			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,197.67 222577000	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/07/2016	06/07/2017	06/07/2017	Expiration		7,245,063	2112.130000													0010
CITIBANK N.A. S&P 500 Euro UpStk 2,198.57 223500900	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/21/2016	06/21/2017	06/21/2017	Closing Sale	5,038	10,524,010	2088.900000	287,305		552,524		287,305		(115,841)			265,219			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,200.17 230906100	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	09/14/2016	09/14/2017	09/14/2017	Closing Sale	1,767	3,756,419	2125.770000	72,123		131,471		72,123		(16,667)			59,348			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,201.49 218953000	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	04/21/2016	04/21/2017	04/21/2017	Closing Sale	7,002	14,643,905	2091.480000	389,381		770,256		389,381		(197,385)			380,875			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,201.75 224501700	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	07/07/2016	07/07/2017	07/07/2017	Closing Sale	4,934	10,351,541	2097.900000	266,035		512,421		266,035		(100,374)			246,386			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,202.44 221999200	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	05/31/2016	05/30/2017	05/30/2017	Closing Sale	4,984	10,450,232	2096.960000	267,526		525,661		267,526		(118,747)			258,135			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,202.53 222577600	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/07/2016	06/07/2017	06/07/2017	Closing Sale	2,850	6,019,306	2112.130000	134,231		257,629		134,231		(51,446)			123,398			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,205.67 223501500	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/21/2016	06/21/2017	06/21/2017	Closing Sale	714	1,492,437	2088.900000	42,982		83,428		42,982		(17,541)			40,445			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,207.18 222578200	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/07/2016	06/07/2017	06/07/2017	Closing Sale	2,211	4,669,130	2112.130000	108,790		210,120		108,790		(42,043)			101,330			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,207.18 223849000	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/29/2016	06/07/2017	06/07/2017	Closing Sale	1,126	2,378,639	2112.130000	49,011		107,043		49,011		(27,829)			58,032			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,207.18 222578200	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/07/2016	06/07/2017	06/07/2017	Expiration		4,669,130	2112.130000													0010
CITIBANK N.A. S&P 500 Euro UpStk 2,208.04 224502300	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	07/07/2016	07/07/2017	07/07/2017	Closing Sale	7,232	15,171,539	2097.900000	409,632		796,508		409,632		(157,035)			386,876			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,210.38 230906700	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	09/14/2016	09/14/2017	09/14/2017	Closing Sale	4,631	9,844,799	2125.770000	211,663		391,843		211,663		(51,057)			180,180			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,212.46 222578800	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/07/2016	06/07/2017	06/07/2017	Closing Sale	6,077	12,836,209	2112.130000	314,487		609,743		314,487		(121,164)			295,257			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,212.46 222578800	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/07/2016	06/07/2017	06/07/2017	Expiration		12,836,209	2112.130000	1				1					(1)			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,216.33 230907300	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	09/14/2016	09/14/2017	09/14/2017	Closing Sale	1,544	3,282,608	2125.770000	74,843		139,842		74,843		(18,501)			64,999			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,216.64 224502900	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	07/07/2016	07/07/2017	07/07/2017	Closing Sale	908	1,905,423	2097.900000	54,686		107,846		54,686		(21,489)			53,160			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,217.74 222579400	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/07/2016	06/07/2017	06/07/2017	Closing Sale	6,332	13,373,809	2112.130000	342,369		668,713		342,369		(133,104)			326,344			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,217.74 222579400	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/07/2016	06/07/2017	06/07/2017	Expiration		13,373,809	2112.130000	1				1					(1)			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,221.64 230907900	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	09/14/2016	09/14/2017	09/14/2017	Closing Sale	10,265	21,820,681	2125.770000	523,696		984,090		523,696		(130,487)			460,394			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,225.13 222580000	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	06/07/2016	06/07/2017	06/07/2017	Closing Sale	1,195	2,524,403	2112.130000	68,411		135,057		68,411		(26,944)			66,646			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,232.06 230908500	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	09/14/2016	09/14/2017	09/14/2017	Closing Sale	9,707	20,634,865	2125.770000	540,633		1,031,758		540,633		(139,518)			491,124			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,234.12 241769200	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	09/28/2016	09/28/2017	09/28/2017	Closing Sale	1,105	2,399,299	2171.370000	38,869		69,337		69,337		(4,945)			30,468			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,236.95 230909100	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	09/14/2016	09/14/2017	09/14/2017	Closing Sale	3,137	6,668,595	2125.770000	182,053		348,775		182,053		(46,931)			166,722			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,242.47 230909700	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	09/14/2016	09/14/2017	09/14/2017	Closing Sale	3,196	6,794,103	2125.770000	192,953		372,981		192,953		(50,546)			180,028			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,247.59 241769800	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	09/28/2016	09/28/2017	09/28/2017	Closing Sale	2,174	4,721,194	2171.370000	91,119		165,725		165,725		(11,960)			74,606			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,251.90 229772700	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	08/29/2016	08/28/2017	08/28/2017	Closing Sale	3,874	8,446,750	2180.380000	152,041		277,067		152,041		(19,889)			125,026			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,258.44 241770400	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	09/28/2016	09/28/2017	09/28/2017	Closing Sale	4,756	10,327,942	2171.370000	224,116		414,141		414,141		(29,950)			190,025			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,258.44 241770400	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	09/28/2016	09/28/2017	09/28/2017	Expiration		10,327,942	2171.370000													0010
CITIBANK N.A. S&P 500 Euro UpStk 2,267.81 229773300	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	08/29/2016	08/28/2017	08/28/2017	Closing Sale	6,913	15,073,577	2180.380000	324,082		604,428		324,082		(42,517)			280,346			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,269.08 241771000	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	09/28/2016	09/28/2017	09/28/2017	Closing Sale	12,421	26,969,790	2171.370000	644,578		1,213,620		1,213,620		(90,142)			569,042			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,278.72 229773900	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	08/29/2016	08/28/2017	08/28/2017	Closing Sale	9,756	21,271,702	2180.380000	510,521		959,401		510,521		(62,544)			448,880			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,280.16 241771600	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	09/28/2016	09/28/2017	09/28/2017	Closing Sale	8,070	17,523,212	2171.370000	460,860		877,948		877,948		(63,403)			417,088			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,280.16 241771600	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	09/28/2016	09/28/2017	09/28/2017	Expiration		17,523,212	2171.370000	1				1					(1)			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,288.62 241772200	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	09/28/2016	09/28/2017	09/28/2017	Closing Sale	5,935	12,886,414	2171.370000	359,531		695,843		695,843		(51,651)			336,312			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,289.84 229774500	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZWZ7FF32TWEFA76	08/29/2016	08/28/2017	08/28/2017	Closing Sale	6,721	14,653,955	2180.380000	735,662				385,399		(47,247)			350,263			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 Premium (Received) Paid	14 Current Year Initial Cost of 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)
CITIBANK N.A. S&P 500 Euro UpStk 2,297.68 229775100	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZIIZ7FF32TWEFA76	08/29/2016	08/28/2017	08/28/2017	Closing Sale	7,056	15,385,230	2180.380000	427,709		827,694		427,709		(53,905)			399,985			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,306.19 229775700	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZIIZ7FF32TWEFA76	08/29/2016	08/28/2017	08/28/2017	Closing Sale	11,238	24,503,289	2180.380000	722,847		1,413,863		722,847		(90,775)			691,016			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,308.17 241772800	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZIIZ7FF32TWEFA76	09/28/2016	09/28/2017	09/28/2017	Closing Sale	535	1,161,023	2171.370000	36,804		73,146		73,146		(5,426)			36,343			0010
CITIBANK N.A. S&P 500 Euro UpStk 2,308.17 241772800	Equity Indexed Annuities	EXH 5	Equity/Index	CITIBANK E57ODZIIZ7FF32TWEFA76	09/28/2016	09/28/2017	09/28/2017	Expiration		1,161,023	2171.370000	1						(1)			(1)			0010
CREDIT SUISSE INTERNATIONAL MXEA Asian UpStk 1,688.52 219271800	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/22/2016	04/07/2017	04/07/2017	Closing Sale	1,031	1,657,845	1607.810000	58,547		83,222		58,547		(5,279)			24,675			0010
CREDIT SUISSE INTERNATIONAL MXEA Asian UpStk 1,770.78 219272400	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/22/2016	04/18/2017	04/18/2017	Closing Sale	1,117	1,879,648	1682.930000	50,428		4,053		50,428		47,465			(46,374)			0010
CREDIT SUISSE INTERNATIONAL MXEA Asian UpStk 1,801.82 219273000	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/22/2016	04/21/2017	04/21/2017	Expiration	578	992,967	1716.510000	21,404				21,404		21,278			(21,404)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 1,922.94 209068500	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/08/2016	02/07/2017	02/07/2017	Closing Sale	1,885	3,493,623	1853.440000	66,029		131,004		66,029		(64,882)			64,975			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 1,938.70 209069100	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/08/2016	02/07/2017	02/07/2017	Closing Sale	1,871	3,468,148	1853.440000	78,033		159,538		78,033		(81,393)			81,505			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 1,946.11 209069700	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/08/2016	02/07/2017	02/07/2017	Closing Sale	3,483	6,455,462	1853.440000	155,577		322,766		155,577		(166,962)			167,189			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 1,959.64 209070300	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/08/2016	02/07/2017	02/07/2017	Closing Sale	2,090	3,872,794	1853.440000	104,178		221,907		104,178		(117,573)			117,729			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 1,986.33 209070900	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/08/2016	02/07/2017	02/07/2017	Closing Sale	4,775	8,850,323	1853.440000	282,325		634,560		282,325		(351,790)			352,235			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,113.67 223796100	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/28/2016	06/28/2017	06/28/2017	Closing Sale	1,460	2,972,995	2036.090000	56,784		113,278		56,784		(49,470)			56,494			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,124.05 224566300	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/08/2016	06/28/2017	06/28/2017	Closing Sale	1,024	2,085,078	2036.090000	59,385		90,076		59,385		(24,634)			30,691			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,129.75 223796700	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/28/2016	06/28/2017	06/28/2017	Closing Sale	1,066	2,170,005	2036.090000	48,174		99,820		48,174		(44,620)			51,646			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,137.89 223797300	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/28/2016	06/28/2017	06/28/2017	Closing Sale	2,723	5,544,325	2036.090000	130,846		277,204		130,846		(125,499)			146,358			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,140.03 220617800	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/16/2016	05/15/2017	05/15/2017	Closing Sale	1,607	3,321,203	2066.660000	59,117		117,909		59,117		(51,059)			58,792			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,147.96 223058100	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/14/2016	06/14/2017	06/14/2017	Closing Sale	1,184	2,457,863	2075.320000	45,470		86,030		45,470		(32,434)			40,559			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,152.15 223797900	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/28/2016	06/28/2017	06/28/2017	Closing Sale	1,524	3,103,622	2036.090000	80,384		176,911		80,384		(81,497)			96,527			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,154.49 220618400	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/16/2016	05/15/2017	05/15/2017	Closing Sale	2,050	4,237,644	2066.660000	86,448		180,094		86,448		(79,126)			93,646			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,166.20 223798500	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/28/2016	06/28/2017	06/28/2017	Closing Sale	1,913	3,894,123	2036.090000	109,035		248,842		109,035		(115,602)			139,806			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,167.67 223058700	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/14/2016	06/14/2017	06/14/2017	Closing Sale	1,267	2,628,779	2075.320000	58,885		116,976		58,885		(44,396)			58,092			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,168.34 220619000	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/16/2016	05/15/2017	05/15/2017	Closing Sale	2,433	5,027,186	2066.660000	114,117		247,338		114,117		(108,581)			133,221			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,171.19 222041400	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/01/2016	05/30/2017	05/30/2017	Closing Sale	1,509	3,164,858	2096.960000	55,224		112,032		55,224		(41,940)			56,809			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,174.68 224495700	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/07/2016	07/07/2017	07/07/2017	Closing Sale	957	2,008,199	2097.900000	36,750		73,497		36,750		(25,293)			36,747			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,178.30 224565700	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/08/2016	06/21/2017	06/21/2017	Closing Sale	554	1,157,710	2088.900000	26,924		49,547		26,924		(16,000)			22,623			0010

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CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,179.09 223059300	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/14/2016	06/14/2017	06/14/2017	Closing Sale	1,197	2,483,309	2075.320000	61,089		124,170		61,089		(46,625)			63,081			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,180.14 222571000	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/07/2016	06/07/2017	06/07/2017	Closing Sale	1,520	3,211,330	2112.130000	52,024		103,404		52,024		(33,839)			51,380			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,184.46 220619600	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/16/2016	05/15/2017	05/15/2017	Closing Sale	1,867	3,859,044	2066.660000	96,476		219,966		96,476		(95,754)			123,490			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,186.76 223059900	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/14/2016	06/14/2017	06/14/2017	Closing Sale	1,046	2,169,947	2075.320000	56,202		116,521		56,202		(43,613)			60,320			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,188.60 222042000	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/01/2016	05/30/2017	05/30/2017	Closing Sale	1,956	4,101,717	2096.960000	83,835		179,251		83,835		(66,117)			95,415			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,193.14 224496300	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/07/2016	07/07/2017	07/07/2017	Closing Sale	1,714	3,595,734	2097.900000	77,308		163,238		77,308		(56,360)			85,930			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,196.31 223060500	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/14/2016	06/14/2017	06/14/2017	Closing Sale	1,699	3,525,710	2075.320000	96,604		205,547		96,604		(76,379)			108,942			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,200.21 222571600	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/07/2016	06/07/2017	06/07/2017	Closing Sale	1,690	3,568,603	2112.130000	70,301		148,818		70,301		(47,323)			78,517			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,200.21 222571600	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/07/2016	06/07/2017	06/07/2017	Expiration		3,568,603	2112.130000													0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,202.02 222042600	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/01/2016	05/30/2017	05/30/2017	Closing Sale	966	2,025,475	2096.960000	45,494		101,479		45,494		(36,238)			55,984			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,202.80 224496900	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/07/2016	07/07/2017	07/07/2017	Closing Sale	980	2,056,913	2097.900000	47,309		102,851		47,309		(35,394)			55,542			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,204.09 220620200	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/16/2016	05/15/2017	05/15/2017	Closing Sale	1,471	3,039,140	2066.660000	82,969		202,099		82,969		(84,241)			119,130			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,208.23 222572200	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/07/2016	06/07/2017	06/07/2017	Closing Sale	1,243	2,625,711	2112.130000	54,877		119,467		54,877		(36,974)			64,591			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,208.23 222572200	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/07/2016	06/07/2017	06/07/2017	Expiration		2,625,711	2112.130000													0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,211.19 224497500	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/07/2016	07/07/2017	07/07/2017	Closing Sale	2,511	5,267,360	2097.900000	127,997		284,446		127,997		(96,751)			156,449			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,212.46 222572800	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/07/2016	06/07/2017	06/07/2017	Closing Sale	1,506	3,180,034	2112.130000	68,688		151,057		68,688		(45,603)			82,369			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,212.46 222572800	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/07/2016	06/07/2017	06/07/2017	Expiration		3,180,034	2112.130000													0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,213.82 242885600	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2016	10/18/2017	10/16/2017	Closing Sale	1,522	3,247,048	2132.980000	61,694		123,063		123,063		(26,525)			61,369			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,216.07 222043200	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/01/2016	05/30/2017	05/30/2017	Closing Sale	2,071	4,343,349	2096.960000	105,614		246,708		105,614		(82,858)			141,094			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,223.86 222573400	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/07/2016	06/07/2017	06/07/2017	Closing Sale	2,122	4,481,531	2112.130000	103,523		237,069		103,523		(67,723)			133,547			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,223.86 222573400	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/07/2016	06/07/2017	06/07/2017	Expiration		4,481,531	2112.130000													0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,229.18 242886200	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2016	10/16/2017	10/16/2017	Closing Sale	935	1,994,389	2132.980000	43,278		89,949		89,949		(19,746)			46,671			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,231.12 224498100	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/07/2016	07/07/2017	07/07/2017	Closing Sale	2,227	4,671,717	2097.900000	125,202		296,661		125,202		(96,543)			171,459			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,234.84 222574000	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/07/2016	06/07/2017	06/07/2017	Closing Sale	1,655	3,495,289	2112.130000	85,285		203,068		85,285		(54,448)			117,783			0010

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of 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)
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,239.67 242442500	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/07/2016	10/09/2017	10/09/2017	Closing Sale	2,662	5,732,975	2153.740000	112,940		228,734		228,734		(37,373)			115,795			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,239.84 242886800	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2016	10/16/2017	10/16/2017	Closing Sale	1,466	3,127,599	2132.980000	73,186		156,689		156,689		(34,408)			83,504			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,244.42 227258800	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/21/2016	07/21/2017	07/21/2017	Closing Sale	1,184	2,562,968	2165.170000	45,108		93,810		45,108		(13,251)			48,702			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,247.31 227709000	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/28/2016	07/28/2017	07/28/2017	Closing Sale	1,368	2,967,861	2170.060000	50,750		105,650		50,750		(12,428)			54,900			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,249.65 242887400	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2016	10/16/2017	10/16/2017	Closing Sale	1,953	4,166,744	2132.980000	103,335		227,913		227,913		(49,900)			124,578			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,260.49 230432800	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/07/2016	09/07/2017	09/07/2017	Closing Sale	535	1,168,687	2186.160000	19,868		39,736		19,868		(2,260)			19,868			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,261.30 227259400	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/21/2016	07/21/2017	07/21/2017	Closing Sale	1,106	2,393,620	2165.170000	48,351		106,273		48,351		(13,094)			57,922			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,261.43 242443100	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/07/2016	10/09/2017	10/09/2017	Closing Sale	3,963	8,534,448	2153.740000	197,146		426,734		426,734		(68,273)			229,589			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,265.22 242888000	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2016	10/16/2017	10/16/2017	Closing Sale	1,538	3,281,215	2132.980000	87,608		203,428		203,428		(44,514)			115,820			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,265.76 227709600	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/28/2016	07/28/2017	07/28/2017	Closing Sale	1,303	2,828,229	2170.060000	56,565		124,726		56,565		(12,220)			68,162			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,270.16 229439100	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2016	08/21/2017	08/21/2017	Closing Sale	2,448	5,342,897	2182.640000	100,980		214,241		100,980		(17,931)			113,260			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,270.16 229439100	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2016	08/21/2017	08/21/2017	Expiration		5,342,897	2182.640000													0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,271.70 227260000	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/21/2016	07/21/2017	07/21/2017	Closing Sale	1,046	2,265,513	2165.170000	48,935		111,467		48,935		(12,494)			62,532			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,273.61 230433400	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/07/2016	09/07/2017	09/07/2017	Closing Sale	1,409	3,080,921	2186.160000	59,154		123,242		59,154		(6,255)			64,088			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,273.92 242443700	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/07/2016	10/09/2017	10/09/2017	Closing Sale	2,787	6,002,644	2153.740000	148,265		334,951		334,951		(53,326)			186,686			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,281.70 230434000	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/07/2016	09/07/2017	09/07/2017	Closing Sale	1,014	2,217,486	2186.160000	45,236		96,909		45,236		(4,654)			51,673			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,281.70 230434000	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/07/2016	09/07/2017	09/07/2017	Expiration		2,217,486	2186.160000													0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,282.04 227710200	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/28/2016	07/28/2017	07/28/2017	Closing Sale	1,163	2,523,703	2170.060000	55,774		130,229		55,774		(10,669)			74,455			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,282.09 227260600	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/21/2016	07/21/2017	07/21/2017	Closing Sale	2,654	5,745,707	2165.170000	131,577		310,270		131,577		(30,995)			178,694			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,287.24 227710800	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/28/2016	07/28/2017	07/28/2017	Closing Sale	2,815	6,108,985	2170.060000	138,674		329,876		138,674		(24,773)			191,202			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,291.15 242444300	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/07/2016	10/09/2017	10/09/2017	Closing Sale	2,214	4,769,294	2153.740000	126,863		304,284		304,284		(47,997)			177,421			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,293.95 229439700	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2016	08/21/2017	08/21/2017	Closing Sale	1,587	3,463,427	2182.640000	76,541		176,627		76,541		(12,378)			100,086			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,293.95 229439700	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2016	08/21/2017	08/21/2017	Expiration		3,463,427	2182.640000													0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,295.25 230434600	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/07/2016	09/07/2017	09/07/2017	Closing Sale	2,606	5,697,377	2186.160000	126,482		284,301		126,482		(12,288)			157,819			0010

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CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,300.50 229440300	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2016	08/21/2017	08/21/2017	Closing Sale	2,282	4,980,455	2182.640000	114,052		268,939		114,052		(17,463)			154,887			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,300.50 229440300	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2016	08/21/2017	08/21/2017	Expiration		4,980,455	2182.640000	1				1					(1)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,300.93 227261200	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/21/2016	07/21/2017	07/21/2017	Closing Sale	1,632	3,533,042	2165.170000	87,619		216,712		87,619		(16,962)			129,092			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,306.62 230435200	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/07/2016	09/07/2017	09/07/2017	Closing Sale	2,884	6,305,743	2186.160000	148,816		347,454		148,816		(13,021)			198,638			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,309.16 227711400	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/28/2016	07/28/2017	07/28/2017	Closing Sale	2,260	4,903,834	2170.060000	122,105		301,697		122,105		(15,666)			179,592			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,309.23 229440900	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2016	08/21/2017	08/21/2017	Closing Sale	1,788	3,901,510	2182.640000	92,855		226,282		92,855		(13,018)			133,427			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,309.23 229440900	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2016	08/21/2017	08/21/2017	Expiration		3,901,510	2182.640000	1				1					(1)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,319.71 229441500	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2016	08/21/2017	08/21/2017	Closing Sale	1,611	3,516,065	2182.640000	87,198		220,809		87,198		(10,804)			133,611			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,328.19 242444900	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/07/2016	10/09/2017	10/09/2017	Closing Sale	539	1,161,703	2153.740000	34,270		94,096		94,096		(14,136)			59,826			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,330.56 247235200	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/07/2016	12/07/2017	12/07/2017	Closing Sale	1,941	4,349,605	2241.350000	80,903		173,123		173,123		4,629			92,220			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,335.47 230435800	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/07/2016	09/07/2017	09/07/2017	Closing Sale	2,268	4,958,547	2186.160000	129,914		336,879		129,914		(7,557)			206,965			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,354.54 247235800	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/07/2016	12/07/2017	12/07/2017	Closing Sale	1,980	4,437,940	2241.350000	96,747		224,120		224,120		4,659			127,372			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,362.38 247236400	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/07/2016	12/07/2017	12/07/2017	Closing Sale	1,170	2,622,128	2241.350000	59,522		141,592		141,592		2,956			82,069			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Asian UpStk 2,379.64 247237000	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/07/2016	12/07/2017	12/07/2017	Closing Sale	2,547	5,708,955	2241.350000	139,299		352,239		352,239		6,918			212,941			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1,906.08 209071500	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/08/2016	02/07/2017	02/07/2017	Closing Sale	1,024	1,898,452	1853.440000	29,046		53,918		29,046		(24,198)			24,872			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1,918.68 209072100	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/08/2016	02/07/2017	02/07/2017	Closing Sale	3,373	6,250,836	1853.440000	116,891		220,026		116,891		(100,351)			103,135			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1,926.84 209072700	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/08/2016	02/07/2017	02/07/2017	Closing Sale	4,226	7,832,599	1853.440000	162,918		310,187		162,918		(143,288)			147,269			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1,932.21 209073300	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/08/2016	02/07/2017	02/07/2017	Closing Sale	6,876	12,744,870	1853.440000	282,936		541,649		282,936		(251,680)			258,713			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1,941.66 209073900	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/08/2016	02/07/2017	02/07/2017	Closing Sale	3,351	6,210,145	1853.440000	152,149		295,590		152,149		(139,510)			143,442			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1,946.11 209074500	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/08/2016	02/07/2017	02/07/2017	Closing Sale	4,832	8,955,667	1853.440000	229,265		447,774		229,265		(212,478)			218,509			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1,950.75 209075100	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/08/2016	02/07/2017	02/07/2017	Closing Sale	7,914	14,668,695	1853.440000	393,121		770,141		393,121		(366,501)			377,020			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1,959.09 209075700	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/08/2016	02/07/2017	02/07/2017	Closing Sale	9,328	17,288,895	1853.440000	497,920		985,504		497,920		(473,757)			487,583			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1,960.76 204720000	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/28/2016	01/30/2017	01/30/2017	Closing Sale	2,693	5,098,425	1893.360000	96,360		181,494		96,360		(83,373)			85,134			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1,976.69 209076300	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	02/08/2016	02/07/2017	02/07/2017	Closing Sale	567	1,050,600	1853.440000	34,565		69,863		34,565		(34,254)			35,298			0010

SCHEDULE DB - PART A - SECTION 2

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CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1,978.56 204721200	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/28/2016	01/30/2017	01/30/2017	Closing Sale	4,856	9,194,833	1893.360000	214,240		413,754		214,240		(195,173)			199,514			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1,987.46 204721800	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/28/2016	01/30/2017	01/30/2017	Closing Sale	5,140	9,731,453	1893.360000	247,179		483,653		247,179		(231,168)			236,474			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1,992.57 204722400	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/28/2016	01/30/2017	01/30/2017	Closing Sale	5,077	9,612,143	1893.360000	255,683		503,666		255,683		(242,314)			247,983			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,001.66 204723000	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/28/2016	01/30/2017	01/30/2017	Closing Sale	4,427	8,381,469	1893.360000	240,548		479,419		240,548		(233,218)			238,871			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,014.16 222682600	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/08/2016	02/28/2017	02/28/2017	Closing Sale	1,951	3,769,626	1932.230000	121,893		159,839		121,893		(31,219)			37,945			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,109.19 224566900	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/08/2016	06/28/2017	06/28/2017	Closing Sale	698	1,420,254	2036.090000	32,743		50,990		32,743		(8,090)			18,248			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,127.71 224567500	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/08/2016	06/28/2017	06/28/2017	Closing Sale	2,137	4,351,389	2036.090000	123,184		195,804		123,184		(31,978)			72,620			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,135.90 222043800	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/01/2016	05/22/2017	05/22/2017	Closing Sale	2,356	4,825,039	2048.040000	122,391		206,992		122,391		(44,842)			84,601			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,143.54 222044400	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/01/2016	05/15/2017	05/15/2017	Closing Sale	1,314	2,715,550	2066.660000	58,472		101,019		58,472		(22,277)			42,547			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,147.97 218298300	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/14/2016	04/17/2017	04/17/2017	Closing Sale	2,430	5,062,024	2082.780000	87,573		158,439		87,573		(40,459)			70,866			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,159.22 218298900	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/14/2016	04/17/2017	04/17/2017	Closing Sale	1,211	2,522,968	2082.780000	50,207		92,595		50,207		(23,871)			42,388			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,163.17 222045000	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/01/2016	05/15/2017	05/15/2017	Closing Sale	2,251	4,652,713	2066.660000	122,404		217,275		122,404		(48,500)			94,871			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,164.01 218299500	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/14/2016	04/17/2017	04/17/2017	Closing Sale	2,242	4,669,884	2082.780000	98,068		182,129		98,068		(47,007)			84,061			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,166.09 218300100	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/14/2016	04/17/2017	04/17/2017	Closing Sale	4,664	9,714,159	2082.780000	208,854		388,561		208,854		(100,066)			179,706			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,171.92 218300700	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/14/2016	04/17/2017	04/17/2017	Closing Sale	1,829	3,810,091	2082.780000	86,870		163,066		86,870		(42,076)			76,196			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,175.05 218301300	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/14/2016	04/17/2017	04/17/2017	Closing Sale	2,052	4,273,675	2082.780000	100,431		189,330		100,431		(48,844)			88,898			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,182.34 218301900	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/14/2016	04/17/2017	04/17/2017	Closing Sale	2,474	5,151,757	2082.780000	129,309		246,262		129,309		(63,504)			116,953			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,182.73 222683200	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/08/2016	05/30/2017	05/30/2017	Closing Sale	1,748	3,665,780	2096.960000	85,869		149,938		85,869		(26,057)			64,069			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,186.92 218302500	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/14/2016	04/17/2017	04/17/2017	Closing Sale	8,153	16,980,160	2082.780000	443,182		849,016		443,182		(219,010)			405,834			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,192.13 218303100	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/14/2016	04/17/2017	04/17/2017	Closing Sale	3,950	8,227,691	2082.780000	222,970		431,970		222,970		(112,453)			208,999			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,197.40 242888600	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2016	10/16/2017	10/16/2017	Closing Sale	1,522	3,246,928	2132.980000	54,873		98,063		98,063		(10,234)			43,190			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,209.13 242889200	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2016	10/16/2017	10/16/2017	Closing Sale	1,832	3,906,750	2132.980000	76,572		139,476		139,476		(15,307)			62,903			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,217.87 242889800	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2016	10/16/2017	10/16/2017	Closing Sale	3,922	8,364,613	2132.980000	180,676		332,901		332,901		(37,253)			152,226			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,218.35 242445500	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/07/2016	10/09/2017	10/09/2017	Closing Sale	1,633	3,516,081	2153.740000	59,422		105,479		105,479		(8,747)			46,057			0010

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CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,223.63 242890400	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2016	10/16/2017	10/16/2017	Closing Sale	2,806	5,985,106	2132.980000	137,059		254,362		254,362		(28,742)			117,303			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,228.11 242891000	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2016	10/16/2017	10/16/2017	Closing Sale	1,798	3,835,189	2132.980000	91,278		171,048		171,048		(19,835)			79,770			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,228.91 242446100	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/07/2016	10/09/2017	10/09/2017	Closing Sale	1,704	3,670,570	2153.740000	70,842		128,111		128,111		(11,262)			57,269			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,231.27 242446700	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/07/2016	10/09/2017	10/09/2017	Closing Sale	1,856	3,997,409	2153.740000	79,149		143,898		143,898		(12,894)			64,749			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,234.30 242962400	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2016	10/16/2017	10/16/2017	Closing Sale	3,179	6,780,498	2132.980000	170,191		322,085		322,085		(38,024)			151,894			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,238.56 242891600	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2016	10/16/2017	10/16/2017	Closing Sale	1,788	3,813,270	2132.980000	99,145		188,752		188,752		(22,460)			89,607			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,239.46 242447300	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/07/2016	10/09/2017	10/09/2017	Closing Sale	6,559	14,126,034	2153.740000	305,122		562,224		562,224		(51,957)			257,102			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,239.46 242447300	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/07/2016	10/09/2017	10/09/2017	Expiration		14,126,034	2153.740000													0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,239.63 242892200	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2016	10/16/2017	10/16/2017	Closing Sale	3,965	8,456,677	2132.980000	222,411		422,838		422,838		(49,715)			200,427			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,241.76 242892800	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2016	10/16/2017	10/16/2017	Closing Sale	1,836	3,915,900	2132.980000	104,555		199,707		199,707		(23,681)			95,153			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,244.96 242893400	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2016	10/16/2017	10/16/2017	Closing Sale	2,368	5,050,036	2132.980000	138,371		265,123		265,123		(31,295)			126,752			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,245.27 242447900	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/07/2016	10/09/2017	10/09/2017	Closing Sale	874	1,881,911	2153.740000	43,095		79,978		79,978		(7,357)			36,882			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,245.27 242447900	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/07/2016	10/09/2017	10/09/2017	Expiration		1,881,911	2153.740000													0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,248.77 229442100	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2016	08/21/2017	08/21/2017	Closing Sale	1,585	3,460,066	2182.640000	57,783		104,834		57,783		(7,591)			47,051			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,248.77 229442100	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2016	08/21/2017	08/21/2017	Expiration		3,460,066	2182.640000													0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,250.44 242448500	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/07/2016	10/09/2017	10/09/2017	Closing Sale	9,614	20,707,030	2153.740000	496,969		929,718		929,718		(86,029)			432,749			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,256.04 242449100	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/07/2016	10/09/2017	10/09/2017	Closing Sale	4,559	9,819,293	2153.740000	247,446		466,404		466,404		(43,149)			218,958			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,260.35 242449700	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/07/2016	10/09/2017	10/09/2017	Closing Sale	2,119	4,564,508	2153.740000	119,134		225,943		225,943		(20,948)			106,809			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,260.78 229442700	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2016	08/21/2017	08/21/2017	Closing Sale	2,092	4,566,749	2182.640000	88,595		163,493		88,595		(11,526)			74,898			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,260.78 229442700	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2016	08/21/2017	08/21/2017	Expiration		4,566,749	2182.640000													0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,261.64 242450300	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/07/2016	10/09/2017	10/09/2017	Closing Sale	8,109	17,463,862	2153.740000	459,300		874,920		874,920		(82,342)			415,621			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,265.73 242450900	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/07/2016	10/09/2017	10/09/2017	Closing Sale	3,266	7,033,996	2153.740000	191,325		365,753		365,753		(34,049)			174,428			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,266.81 242451500	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/07/2016	10/09/2017	10/09/2017	Closing Sale	2,279	4,907,811	2153.740000	134,474		257,657		257,657		(24,096)			123,183			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,269.73 229443300	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2016	08/21/2017	08/21/2017	Closing Sale	4,489	9,798,873	2182.640000	208,716		390,987		208,716		(27,609)			182,271			0010

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CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,269.73 229443300	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2016	08/21/2017	08/21/2017	Expiration		9,798,873	2182.640000													0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,270.04 242452100	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/07/2016	10/09/2017	10/09/2017	Closing Sale	2,296	4,944,463	2153.740000	138,444		266,997		266,997		(25,269)			128,552			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,270.04 242452100	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/07/2016	10/09/2017	10/09/2017	Expiration		4,944,463	2153.740000	1						(1)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,275.40 229443900	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2016	08/21/2017	08/21/2017	Closing Sale	1,405	3,067,228	2182.640000	69,013		130,354		69,013		(9,134)			61,341			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,277.58 242452700	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/07/2016	10/09/2017	10/09/2017	Closing Sale	2,091	4,502,802	2153.740000	132,832		258,911		258,911		(24,559)			126,079			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,277.58 242452700	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/07/2016	10/09/2017	10/09/2017	Expiration		4,502,802	2153.740000	1						(1)						0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,283.26 229444500	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2016	08/21/2017	08/21/2017	Closing Sale	2,731	5,960,393	2182.640000	143,645		274,775		143,645		(19,231)			131,130			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,283.26 229444500	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2016	08/21/2017	08/21/2017	Expiration		5,960,393	2182.640000	1				1								0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,290.68 229445100	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2016	08/21/2017	08/21/2017	Closing Sale	5,344	11,662,966	2182.640000	298,572		577,313		298,572		(40,004)			278,741			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,291.77 229445700	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2016	08/21/2017	08/21/2017	Closing Sale	4,602	10,044,533	2182.640000	259,149		502,217		259,149		(34,923)			243,068			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,292.86 229446300	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2016	08/21/2017	08/21/2017	Closing Sale	1,963	4,285,316	2182.640000	111,418		216,402		111,418		(15,097)			104,984			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,300.50 229446900	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2016	08/21/2017	08/21/2017	Closing Sale	2,092	4,566,982	2182.640000	125,592		246,612		125,592		(17,100)			121,020			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,308.14 229447500	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/22/2016	08/21/2017	08/21/2017	Closing Sale	6,248	13,636,504	2182.640000	394,095		784,088		394,095		(54,942)			389,993			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk1,970.23 204720600	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/28/2016	01/30/2017	01/30/2017	Closing Sale	4,739	8,972,635	1893.360000	190,220		364,287		190,220		(170,383)			174,067			0010
CREDIT SUISSE INTERNATIONAL S&P GSCI Asian UpStk 222.05 242867600	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/14/2016	09/21/2017	09/22/2017	Closing Sale	1,537	330,488	215.020000	7,758		6,418		7,758		(316)			(1,340)			0010
GOLDMAN SACHS INTERNATIONAL RecSwaption 11/24/17 10y .022 281967400	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO1IP2IHZNBB6K528	11/09/2017	11/24/2017	11/24/2017	Expiration	12,600,000	12,600,000	2.200000			9,000							(9,000)			0010
GOLDMAN SACHS INTERNATIONAL RecSwaption 11/24/17 10y .022 281970400	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO1IP2IHZNBB6K528	11/09/2017	11/24/2017	11/24/2017	Expiration	8,400,000	8,400,000	2.200000			5,700							(5,700)			0010
GOLDMAN SACHS INTERNATIONAL RecSwaption 11/30/17 10y .022 281971000	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO1IP2IHZNBB6K528	11/09/2017	11/30/2017	11/30/2017	Expiration	8,400,000	8,400,000	2.200000			9,000							(9,000)			0010
GOLDMAN SACHS INTERNATIONAL RecSwaption 11/30/17 10y .022 281968000	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO1IP2IHZNBB6K528	11/09/2017	11/30/2017	11/30/2017	Expiration	12,600,000	12,600,000	2.200000			13,600							(13,600)			0010
GOLDMAN SACHS INTERNATIONAL RecSwaption 12/14/17 10y .022 281969200	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO1IP2IHZNBB6K528	11/09/2017	12/14/2017	12/14/2017	Expiration	12,600,000	12,600,000	2.200000			26,400							(26,400)			0010
GOLDMAN SACHS INTERNATIONAL RecSwaption 12/14/17 10y .022 281972200	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO1IP2IHZNBB6K528	11/09/2017	12/14/2017	12/14/2017	Expiration	8,400,000	8,400,000	2.200000			18,000							(18,000)			0010
GOLDMAN SACHS INTERNATIONAL RecSwaption 12/21/17 10y .022 281969800	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO1IP2IHZNBB6K528	11/09/2017	12/21/2017	12/21/2017	Expiration	12,600,000	12,600,000	2.200000			31,000							(31,000)			0010
GOLDMAN SACHS INTERNATIONAL RecSwaption 12/21/17 10y .022 281972800	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO1IP2IHZNBB6K528	11/09/2017	12/21/2017	12/21/2017	Expiration	8,400,000	8,400,000	2.200000			20,700							(20,700)			0010
GOLDMAN SACHS INTERNATIONAL RecSwaption 12/7/17 10y .022 281971600	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO1IP2IHZNBB6K528	11/09/2017	12/07/2017	12/07/2017	Expiration	8,400,000	8,400,000	2.200000			12,700							(12,700)			0010

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of 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)
GOLDMAN SACHS INTERNATIONAL RecSwaption 12/7/17 10y .022 281968600	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W P2 HZNBB6K528	11/09/2017	12/07/2017	12/07/2017	Expiration	12,600,000	12,600,000	2.200000		18,900								(18,900)			0010
GOLDMAN SACHS INTERNATIONAL RecSwaption 2/16/17 10y .02255 251749900	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W P2 HZNBB6K528	02/07/2017	02/16/2017	02/16/2017	Expiration	18,900,000	18,900,000	0.020000		36,000			36,000					(36,000)			0010
GOLDMAN SACHS INTERNATIONAL RecSwaption 2/16/17 10y .02255 251752300	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W P2 HZNBB6K528	02/07/2017	02/16/2017	02/16/2017	Expiration	12,600,000	12,600,000	0.020000		24,000			24,000					(24,000)			0010
GOLDMAN SACHS INTERNATIONAL RecSwaption 2/23/17 10y .02255 251752900	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W P2 HZNBB6K528	02/07/2017	02/23/2017	02/23/2017	Expiration	12,600,000	12,600,000	0.020000		29,000			29,000					(29,000)			0010
GOLDMAN SACHS INTERNATIONAL RecSwaption 2/23/17 10y .02255 251750500	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W P2 HZNBB6K528	02/07/2017	02/23/2017	02/23/2017	Expiration	18,900,000	18,900,000	0.020000		43,000			43,000					(43,000)			0010
GOLDMAN SACHS INTERNATIONAL RecSwaption 3/2/17 10y .02255 251751100	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W P2 HZNBB6K528	02/07/2017	03/02/2017	03/02/2017	Expiration	18,900,000	18,900,000	0.020000		48,000			48,000					(48,000)			0010
GOLDMAN SACHS INTERNATIONAL RecSwaption 3/2/17 10y .02255 251753500	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W P2 HZNBB6K528	02/07/2017	03/02/2017	03/02/2017	Expiration	12,600,000	12,600,000	0.020000		32,000			32,000					(32,000)			0010
GOLDMAN SACHS INTERNATIONAL RecSwaption 3/9/17 10y .02255 251751700	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W P2 HZNBB6K528	02/07/2017	03/09/2017	03/09/2017	Expiration	18,900,000	18,900,000	0.020000		50,000			50,000					(50,000)			0010
GOLDMAN SACHS INTERNATIONAL RecSwaption 3/9/17 10y .02255 251754100	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W P2 HZNBB6K528	02/07/2017	03/09/2017	03/09/2017	Expiration	12,600,000	12,600,000	0.020000		33,000			33,000					(33,000)			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Asian UpStk 220.29 257618000	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W P2 HZNBB6K528	04/05/2017	11/21/2017	11/21/2017	Closing Sale	6,672	2,191,022	209.340000		53,977	51,360		51,360					(2,617)			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Asian UpStk 237.86 257617400	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W P2 HZNBB6K528	04/05/2017	10/23/2017	10/23/2017	Expiration	3,029	1,173,236	224.780000		14,896								(14,896)			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Asian UpStk 241.06 257618600	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W P2 HZNBB6K528	04/05/2017	12/21/2017	12/21/2017	Expiration	5,537	1,689,986	230.240000		18,274								(18,274)			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,185.80 229125700	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W P2 HZNBB6K528	08/16/2016	07/07/2017	07/07/2017	Closing Sale	1,311	2,749,990	2097.900000	74,182		115,222		74,182		(9,206)			41,040			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,205.82 243354600	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W P2 HZNBB6K528	10/21/2016	10/23/2017	10/23/2017	Closing Sale	1,755	3,756,814	2141.160000	63,490		113,450		113,450		(10,823)			49,960			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,216.53 243355200	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W P2 HZNBB6K528	10/21/2016	10/23/2017	10/23/2017	Closing Sale	2,732	5,850,508	2141.160000	112,915		205,941		205,941		(20,971)			93,026			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,226.59 243355800	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W P2 HZNBB6K528	10/21/2016	10/23/2017	10/23/2017	Closing Sale	3,148	6,741,387	2141.160000	145,614		268,974		268,974		(27,940)			123,360			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,229.04 227261800	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W P2 HZNBB6K528	07/21/2016	07/21/2017	07/21/2017	Closing Sale	1,044	2,261,372	2165.170000	36,179		66,708		36,179		(7,576)			30,529			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,232.16 243356400	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W P2 HZNBB6K528	10/21/2016	10/23/2017	10/23/2017	Closing Sale	2,392	5,122,322	2141.160000	116,789		217,700		217,700		(23,074)			100,911			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,235.37 243357000	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W P2 HZNBB6K528	10/21/2016	10/23/2017	10/23/2017	Closing Sale	1,531	3,277,904	2141.160000	77,031		144,226		144,226		(15,392)			67,195			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,237.51 243357600	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W P2 HZNBB6K528	10/21/2016	10/23/2017	10/23/2017	Closing Sale	4,940	10,577,598	2141.160000	253,862		475,981		475,981		(50,634)			222,119			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,242.87 243358200	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W P2 HZNBB6K528	10/21/2016	10/23/2017	10/23/2017	Closing Sale	1,460	3,126,614	2141.160000	78,791		148,521		148,521		(15,708)			69,731			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,242.90 227262400	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W P2 HZNBB6K528	07/21/2016	07/21/2017	07/21/2017	Closing Sale	2,696	5,837,081	2165.170000	111,475		209,552		111,475		(23,738)			98,077			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,247.15 243358800	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W P2 HZNBB6K528	10/21/2016	10/23/2017	10/23/2017	Closing Sale	917	1,962,996	2141.160000	51,234		97,171		97,171		(10,309)			45,936			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,248.22 243359400	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W P2 HZNBB6K528	10/21/2016	10/23/2017	10/23/2017	Closing Sale	3,644	7,801,937	2141.160000	205,191		390,104		390,104		(41,599)			184,913			0010

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GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,250.04 229126900	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2IHZNBB6K528	08/16/2016	07/21/2017	07/21/2017	Closing Sale	1,501	3,250,007	2165.170000	71,930		127,393		71,930		(9,377)			55,463			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,250.36 243360000	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2IHZNBB6K528	10/21/2016	10/23/2017	10/23/2017	Closing Sale	1,300	2,783,350	2141.160000	74,315		141,952		141,952		(15,282)			67,637			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,251.44 229127500	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2IHZNBB6K528	08/16/2016	07/28/2017	07/28/2017	Closing Sale	1,613	3,500,003	2170.060000	73,671		131,255		73,671		(9,370)			57,584			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,252.50 243360600	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2IHZNBB6K528	10/21/2016	10/23/2017	10/23/2017	Closing Sale	2,665	5,706,846	2141.160000	155,226		296,755		296,755		(31,652)			141,529			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,252.64 227263000	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2IHZNBB6K528	07/21/2016	07/21/2017	07/21/2017	Closing Sale	1,536	3,325,321	2165.170000	70,494		134,339		70,494		(14,909)			63,844			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,253.33 229126300	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2IHZNBB6K528	08/16/2016	07/14/2017	07/14/2017	Closing Sale	3,235	6,999,991	2163.750000	162,939		289,802		162,939		(21,701)			126,863			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,253.49 230436400	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2IHZNBB6K528	09/07/2016	09/07/2017	09/07/2017	Closing Sale	1,965	4,295,739	2186.160000	73,028		132,301		73,028		(8,137)			59,274			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,254.32 229069500	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2IHZNBB6K528	08/15/2016	08/14/2017	08/14/2017	Closing Sale	1,506	3,297,995	2190.150000	52,768		96,629		52,768		(6,567)			43,861			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,257.19 227263600	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2IHZNBB6K528	07/21/2016	07/21/2017	07/21/2017	Closing Sale	3,608	7,812,379	2165.170000	172,653		332,027		172,653		(36,989)			159,374			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,262.35 243361200	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2IHZNBB6K528	10/21/2016	10/23/2017	10/23/2017	Closing Sale	1,066	2,283,183	2141.160000	66,441		129,229		129,229		(14,088)			62,788			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,262.46 230437000	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2IHZNBB6K528	09/07/2016	09/07/2017	09/07/2017	Closing Sale	1,525	3,334,859	2186.160000	63,362		116,391		63,362		(7,128)			53,029			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,262.82 227264200	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2IHZNBB6K528	07/21/2016	07/21/2017	07/21/2017	Closing Sale	3,169	6,860,455	2165.170000	159,853		309,409		159,853		(33,873)			149,556			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,268.02 227264800	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2IHZNBB6K528	07/21/2016	07/21/2017	07/21/2017	Closing Sale	2,359	5,107,666	2165.170000	124,108		242,625		124,108		(26,633)			118,517			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,268.56 229070100	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2IHZNBB6K528	08/15/2016	08/14/2017	08/14/2017	Closing Sale	2,218	4,856,738	2190.150000	92,763		173,877		92,763		(11,672)			81,114			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,268.56 229070100	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2IHZNBB6K528	08/15/2016	08/14/2017	08/14/2017	Expiration		4,856,738	2190.150000													0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,271.20 230437600	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2IHZNBB6K528	09/07/2016	09/07/2017	09/07/2017	Closing Sale	1,774	3,877,353	2186.160000	81,037		150,826		81,037		(9,197)			69,789			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,272.35 227265400	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2IHZNBB6K528	07/21/2016	07/21/2017	07/21/2017	Closing Sale	5,926	12,830,825	2165.170000	323,323		635,150		323,323		(68,761)			311,827			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,273.61 230438200	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2IHZNBB6K528	09/07/2016	09/07/2017	09/07/2017	Closing Sale	4,667	10,202,777	2186.160000	219,359		408,128		219,359		(23,995)			188,769			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,273.61 230438200	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2IHZNBB6K528	09/07/2016	09/07/2017	09/07/2017	Expiration		10,202,777	2186.160000													0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,277.76 229070700	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2IHZNBB6K528	08/15/2016	08/14/2017	08/14/2017	Closing Sale	4,405	9,648,187	2190.150000	203,577		385,945		203,577		(25,038)			182,368			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,278.84 227266000	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2IHZNBB6K528	07/21/2016	07/21/2017	07/21/2017	Closing Sale	3,333	7,215,750	2165.170000	191,227		378,822		191,227		(40,376)			187,595			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,279.29 230438800	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2IHZNBB6K528	09/07/2016	09/07/2017	09/07/2017	Closing Sale	1,139	2,489,603	2186.160000	56,514		106,057		56,514		(6,230)			49,543			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,283.23 229071300	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2IHZNBB6K528	08/15/2016	08/14/2017	08/14/2017	Closing Sale	1,618	3,544,505	2190.150000	78,688		150,639		78,688		(9,816)			71,951			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,284.54 230439400	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2IHZNBB6K528	09/07/2016	09/07/2017	09/07/2017	Closing Sale	9,107	19,908,616	2186.160000	473,825		895,913		473,825		(52,389)			422,088			0010

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of 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)
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,286.72 230440000	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2P2HZNBB6K528	09/07/2016	09/07/2017	09/07/2017	Closing Sale	1,234	2,697,731	2186.160000	65,285		124,091		65,285		(7,382)			58,806			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,288.93 229071900	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2P2HZNBB6K528	08/15/2016	08/14/2017	08/14/2017	Closing Sale	2,012	4,406,775	2190.150000	103,118		198,754		103,118		(12,663)			95,636			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,288.93 229071900	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2P2HZNBB6K528	08/15/2016	08/14/2017	08/14/2017	Expiration		4,406,775	2190.150000	1				1		(1)			(1)			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,289.23 227266600	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2P2HZNBB6K528	07/21/2016	07/21/2017	07/21/2017	Closing Sale	658	1,423,857	2165.170000	40,582		81,584		40,582		(8,527)			41,003			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,295.47 230440600	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2P2HZNBB6K528	09/07/2016	09/07/2017	09/07/2017	Closing Sale	8,609	18,820,514	2186.160000	489,333		941,043		489,333		(55,174)			451,710			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,299.22 229072500	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2P2HZNBB6K528	08/15/2016	08/14/2017	08/14/2017	Closing Sale	14,084	30,845,766	2190.150000	783,482		1,536,127		783,482		(98,196)			752,644			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,300.28 230441200	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2P2HZNBB6K528	09/07/2016	09/07/2017	09/07/2017	Closing Sale	3,494	7,638,535	2186.160000	206,240		398,740		206,240		(23,085)			192,500			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,305.74 230441800	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2P2HZNBB6K528	09/07/2016	09/07/2017	09/07/2017	Closing Sale	4,455	9,738,481	2186.160000	272,677		532,682		272,677		(31,552)			260,004			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,308.42 229073100	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2P2HZNBB6K528	08/15/2016	08/14/2017	08/14/2017	Closing Sale	2,674	5,856,111	2190.150000	158,701		316,235		158,701		(20,498)			157,534			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,316.08 229073700	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2P2HZNBB6K528	08/15/2016	08/14/2017	08/14/2017	Closing Sale	6,472	14,174,601	2190.150000	403,976		815,016		403,976		(52,854)			411,041			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 2,316.08 229073700	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2P2HZNBB6K528	08/15/2016	08/14/2017	08/14/2017	Expiration		14,174,601	2190.150000	1				1		(1)			(1)			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 213.75 257623400	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2P2HZNBB6K528	04/05/2017	11/14/2017	11/14/2017	Closing Sale	1,000	206,661	206.660000		5,499	7,090		7,090					1,591			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 217.91 257622800	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2P2HZNBB6K528	04/05/2017	11/07/2017	11/07/2017	Closing Sale	2,105	445,244	211.520000		9,692	13,451		13,451					3,759			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 226.32 257624000	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2P2HZNBB6K528	04/05/2017	11/21/2017	11/21/2017	Closing Sale	2,649	579,968	218.940000		12,042	19,550		19,550					7,507			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 226.69 257624600	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2P2HZNBB6K528	04/05/2017	11/28/2017	11/28/2017	Closing Sale	1,725	377,523	218.850000		8,263	13,524		13,524					5,261			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 229.22 257622200	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2P2HZNBB6K528	04/05/2017	10/30/2017	10/30/2017	Closing Sale	2,054	457,012	222.500000		7,857	13,803		13,803					5,946			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 232.74 257621000	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2P2HZNBB6K528	04/05/2017	10/16/2017	10/16/2017	Expiration	2,300	519,508	225.870000		8,049					(8,049)			(8,049)			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 233.27 257621600	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2P2HZNBB6K528	04/05/2017	10/23/2017	10/23/2017	Expiration	1,173	265,060	225.970000		4,337					(4,337)			(4,337)			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 233.37 257625200	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2P2HZNBB6K528	04/05/2017	12/07/2017	12/07/2017	Closing Sale	1,313	296,887	226.110000		4,854	5,281		5,281					426			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 236.22 257626400	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2P2HZNBB6K528	04/05/2017	12/21/2017	12/21/2017	Closing Sale	1,669	382,025	228.890000		5,724	12,234		12,234					6,509			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 236.69 257625800	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2P2HZNBB6K528	04/05/2017	12/14/2017	12/14/2017	Closing Sale	815	186,761	229.150000		2,824	1,789		1,789					(1,034)			0010
GOLDMAN SACHS INTERNATIONAL S&P 500 Euro UpStk 241.21 257627000	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2P2HZNBB6K528	04/05/2017	12/28/2017	12/28/2017	Closing Sale	1,766	413,002	233.860000		5,113	12,980		12,980					7,868			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 200.49 221084200	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2P2HZNBB6K528	05/18/2016	02/28/2017	02/28/2017	Closing Sale	2,911	556,511	191.170000	26,462		27,131		26,462		(631)			670			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 206.70 221087200	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2P2HZNBB6K528	05/18/2016	04/07/2017	04/07/2017	Closing Sale	1,878	372,622	198.430000	14,121		15,530		14,121		(1,359)			1,408			0010

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GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 213.68 221085400	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W P2 HZNBB6K528	05/18/2016	03/14/2017	03/14/2017	Closing Sale	1,785	365,061	204.460000	13,748		16,462		13,748		(2,622)			2,714			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 214.46 228084600	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W P2 HZNBB6K528	08/04/2016	07/28/2017	07/28/2017	Closing Sale	2,124	439,309	206.790000	11,387		16,294		11,387		(3,323)			4,907			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 215.69 221086600	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W P2 HZNBB6K528	05/18/2016	03/28/2017	03/28/2017	Closing Sale	3,044	626,945	205.990000	24,105		29,523		24,105		(5,103)			5,418			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 217.79 221084800	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W P2 HZNBB6K528	05/18/2016	03/07/2017	03/07/2017	Closing Sale	2,980	619,516	207.910000	23,391		29,440		23,391		(5,658)			6,049			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 218.05 242867000	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W P2 HZNBB6K528	10/14/2016	09/14/2017	09/14/2017	Closing Sale	2,677	562,023	209.920000	16,646		21,767		21,767		(1,048)			5,121			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 218.62 242864000	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W P2 HZNBB6K528	10/14/2016	08/08/2017	08/08/2017	Closing Sale	3,514	737,953	210.030000	22,759		29,445		22,759		(2,174)			6,687			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 220.63 221087800	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W P2 HZNBB6K528	05/18/2016	04/17/2017	04/17/2017	Closing Sale	2,543	536,692	211.080000	18,256		24,282		18,256		(4,182)			6,026			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 221.26 221086000	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W P2 HZNBB6K528	05/18/2016	03/21/2017	03/21/2017	Closing Sale	1,846	391,978	212.370000	12,551		16,409		12,551		(3,213)			3,858			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 222.51 221089600	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W P2 HZNBB6K528	05/18/2016	05/09/2017	05/09/2017	Closing Sale	3,022	646,380	213.900000	19,129		25,635		19,129		(3,686)			6,506			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 223.51 242866400	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W P2 HZNBB6K528	10/14/2016	09/07/2017	09/07/2017	Closing Sale	2,887	616,535	213.560000	19,681		14,272		19,681		(1,516)			(5,409)			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 224.84 228084000	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W P2 HZNBB6K528	08/04/2016	07/21/2017	07/21/2017	Closing Sale	2,195	472,980	215.520000	10,534		8,842		10,534		(4,657)			(1,692)			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 225.38 221088400	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W P2 HZNBB6K528	05/18/2016	04/21/2017	04/21/2017	Closing Sale	1,715	373,737	217.940000	9,226		9,695		9,226		(960)			469			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 226.47 242868200	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W P2 HZNBB6K528	10/14/2016	09/28/2017	09/28/2017	Closing Sale	2,766	603,680	218.250000	14,763		4,296		4,296		(591)			(10,468)			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 227.85 228082800	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W P2 HZNBB6K528	08/04/2016	07/07/2017	07/07/2017	Expiration	3,679	805,705	219.010000	14,495				14,495		(5,803)			(14,495)			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 228.65 242865800	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W P2 HZNBB6K528	10/14/2016	08/28/2017	08/28/2017	Closing Sale	2,310	505,017	218.620000	14,293		2,026		14,293		(1,053)			(12,267)			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 229.14 242864600	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W P2 HZNBB6K528	10/14/2016	08/15/2017	08/15/2017	Expiration	1,235	271,441	219.730000	7,137				7,137		(308)			(7,137)			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 230.96 242865200	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W P2 HZNBB6K528	10/14/2016	08/22/2017	08/22/2017	Expiration	2,155	479,215	222.360000	10,835				10,835		(402)			(10,835)			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 231.01 228083400	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W P2 HZNBB6K528	08/04/2016	07/14/2017	07/14/2017	Expiration	735	163,569	222.500000	2,463				2,463		(784)			(2,463)			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 232.86 242868800	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W P2 HZNBB6K528	10/14/2016	10/09/2017	10/09/2017	Expiration	2,123	477,546	224.920000	9,336				77					(9,336)			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 234.58 221089000	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W P2 HZNBB6K528	05/18/2016	04/28/2017	04/28/2017	Expiration	1,787	401,949	224.970000	10,130				10,130		5,096			(10,130)			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 236.88 221090200	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W P2 HZNBB6K528	05/18/2016	05/16/2017	05/16/2017	Expiration	1,413	322,686	228.400000	6,767				6,767		4,365			(6,767)			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 237.01 228079200	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W P2 HZNBB6K528	08/04/2016	05/23/2017	05/23/2017	Expiration	2,135	485,349	227.350000	5,764				5,764		(1,182)			(5,764)			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 240.68 228082200	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W P2 HZNBB6K528	08/04/2016	06/28/2017	06/28/2017	Expiration	1,947	450,532	231.430000	4,439				4,439		(341)			(4,439)			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 243.20 228079800	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W P2 HZNBB6K528	08/04/2016	05/30/2017	05/30/2017	Expiration	1,188	276,786	233.050000	2,221				2,221		303			(2,221)			0010

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GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 244.71 228081000	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2IHZNBB6K528	08/04/2016	06/14/2017	06/14/2017	Expiration	3,105	728,871	234.750000	5,434				5,434		2,158			(5,434)			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 245.41 228081600	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2IHZNBB6K528	08/04/2016	06/21/2017	06/21/2017	Expiration	2,730	644,359	236.060000	4,477				4,477		1,088			(4,477)			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Asian UpStk 247.86 228080400	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2IHZNBB6K528	08/04/2016	06/07/2017	06/07/2017	Expiration	1,565	373,790	238.880000	1,784				1,784		1,203			(1,784)			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 201.93 221090800	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2IHZNBB6K528	05/18/2016	02/28/2017	02/28/2017	Closing Sale	3,295	643,270	195.210000	18,915		22,144		18,915		(2,223)			3,229			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 206.60 221093800	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2IHZNBB6K528	05/18/2016	04/07/2017	04/07/2017	Closing Sale	2,543	507,968	199.720000	14,268		17,499		14,268		(1,322)			3,230			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 214.00 221092000	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2IHZNBB6K528	05/18/2016	03/14/2017	03/14/2017	Closing Sale	2,103	435,497	207.130000	11,206		14,444		11,206		(1,271)			3,238			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 214.14 228090600	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2IHZNBB6K528	08/04/2016	07/28/2017	07/28/2017	Closing Sale	3,338	690,203	206.790000	14,986		24,532		14,986		(2,801)			9,546			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 215.28 221091400	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2IHZNBB6K528	05/18/2016	03/07/2017	03/07/2017	Closing Sale	1,709	354,930	207.730000	9,790		12,900		9,790		(1,390)			3,110			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 215.50 221093200	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2IHZNBB6K528	05/18/2016	03/28/2017	03/28/2017	Closing Sale	3,176	659,143	207.570000	18,863		25,182		18,863		(2,051)			6,319			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 217.35 242872400	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2IHZNBB6K528	10/14/2016	09/14/2017	09/14/2017	Closing Sale	3,107	652,184	209.920000	15,928		23,084		23,084		206			7,156			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 219.77 221094400	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2IHZNBB6K528	05/18/2016	04/17/2017	04/17/2017	Closing Sale	3,153	670,135	212.520000	16,523		22,861		16,523		(573)			6,338			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 219.91 242869400	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2IHZNBB6K528	10/14/2016	08/07/2017	08/07/2017	Closing Sale	3,206	680,948	212.420000	16,114		11,422		16,114		(16)			(4,692)			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 220.33 221092600	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2IHZNBB6K528	05/18/2016	03/21/2017	03/21/2017	Closing Sale	2,064	439,175	212.830000	11,122		6,857		11,122		(936)			(4,265)			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 220.82 221096200	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2IHZNBB6K528	05/18/2016	05/08/2017	05/08/2017	Expiration	3,281	701,785	213.900000	16,240				16,240		106			(16,240)			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 222.41 242871800	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2IHZNBB6K528	10/14/2016	09/07/2017	09/07/2017	Closing Sale	3,194	685,072	214.510000	16,149		16,401		16,149		(105)			251			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 222.66 242873000	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2IHZNBB6K528	10/14/2016	09/21/2017	09/22/2017	Closing Sale	1,706	366,818	215.020000	8,285		11,829		8,285		(32)			(3,544)			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 222.75 228090000	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2IHZNBB6K528	08/04/2016	07/21/2017	07/21/2017	Expiration	1,066	229,839	215.520000	3,988				3,988		(1,014)			(3,988)			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 225.19 221095000	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2IHZNBB6K528	05/18/2016	04/21/2017	04/21/2017	Expiration	3,468	755,879	217.940000	16,960				16,960		64			(16,960)			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 225.33 242873600	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2IHZNBB6K528	10/14/2016	09/28/2017	09/28/2017	Closing Sale	2,347	512,265	218.250000	29,754		12,532		12,532		19,618			(17,222)			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 226.99 242870000	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2IHZNBB6K528	10/14/2016	08/14/2017	08/14/2017	Expiration	2,943	644,724	219.060000	13,823				13,823		(329)			(13,823)			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 227.04 228088800	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2IHZNBB6K528	08/04/2016	07/07/2017	07/07/2017	Expiration	2,557	560,066	219.010000	9,871				9,871		(2,722)			(9,871)			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 227.25 242871200	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2IHZNBB6K528	10/14/2016	08/28/2017	08/28/2017	Expiration	3,370	737,085	218.750000	16,803				16,803		(492)			(16,803)			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 229.88 242870600	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2IHZNBB6K528	10/14/2016	08/21/2017	08/21/2017	Expiration	2,714	602,290	221.950000	12,067				12,067		(317)			(12,067)			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 230.38 228089400	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO W2IHZNBB6K528	08/04/2016	07/14/2017	07/14/2017	Expiration	1,739	386,876	222.500000	6,260				6,260		(1,662)			(6,260)			0010

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GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 232.29 221095600	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO8P2HZNBB6K528	05/18/2016	04/28/2017	04/28/2017	Expiration	2,459	553,093	224.970000	10,940				10,940		547			(10,940)			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 232.31 242874200	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO8P2HZNBB6K528	10/14/2016	10/09/2017	10/09/2017	Expiration	3,423	770,000	224.920000	13,546						(34)			(13,546)			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 233.72 228085200	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO8P2HZNBB6K528	08/04/2016	05/22/2017	05/22/2017	Expiration	2,124	481,446	226.680000	6,266				6,266		(1,964)			(6,266)			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 236.05 221096800	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO8P2HZNBB6K528	05/18/2016	05/15/2017	05/15/2017	Expiration	2,988	682,427	228.400000	13,057				13,057		1,083			(13,057)			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 238.11 228088200	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO8P2HZNBB6K528	08/04/2016	06/28/2017	06/28/2017	Expiration	2,431	557,510	229.380000	8,410				8,410		(2,118)			(8,410)			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 238.18 228085800	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO8P2HZNBB6K528	08/04/2016	05/30/2017	05/30/2017	Expiration	1,964	452,669	230.440000	5,815				5,815		(1,648)			(5,815)			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 242.18 228087000	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO8P2HZNBB6K528	08/04/2016	06/14/2017	06/14/2017	Expiration	1,604	374,800	233.730000	4,795				4,795		(1,133)			(4,795)			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 242.34 228087600	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO8P2HZNBB6K528	08/04/2016	06/21/2017	06/21/2017	Expiration	1,840	431,246	234.350000	5,189				5,189		(1,165)			(5,189)			0010
GOLDMAN SACHS INTERNATIONAL S&P GSCI Euro UpStk 244.55 228086400	Equity Indexed Annuities	EXH 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LRO8P2HZNBB6K528	08/04/2016	06/07/2017	06/07/2017	Expiration	2,295	544,474	237.220000	5,417				5,417		(1,310)			(5,417)			0010
JPMORGAN CHASE BANK NA EEJ EOFWD 03/03/2017 JPM 222321200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/06/2016	03/03/2017	03/06/2017	Closing Sale	2,768	350,000	125.970000	9,905		7,280		9,905		5,440			(2,625)			0010
JPMORGAN CHASE BANK NA EEJ EOFWD 06/05/2017 JPM 222322400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/06/2016	06/05/2017	06/06/2017	Closing Sale	2,768	350,000	125.810000	11,445		14,096		11,445		4,739			2,651			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro 1.06 230487900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/08/2016	09/07/2017	09/07/2017	Closing Sale	150,000	150,000	1.000000	3,060		2,343		3,060		2,310			(717)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 201008300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/08/2016	01/09/2017	01/09/2017	Closing Sale	1,849,277	1,849,277	1.010000	48,081		78,910		48,081		(22,174)			30,828			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 210507500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/09/2016	01/09/2017	01/09/2017	Closing Sale	46,781	46,781	1.010000	1,469		1,931		1,469		(243)			462			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 201469500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/15/2016	01/09/2017	01/09/2017	Closing Sale	329,790	329,790	1.010000	7,618		14,039		7,618		(4,878)			6,421			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 201470100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/15/2016	01/09/2017	01/09/2017	Closing Sale	352,206	352,206	1.020000	6,903		11,542		6,903		(2,996)			4,639			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 201008900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/08/2016	01/09/2017	01/09/2017	Closing Sale	1,023,225	1,023,225	1.020000	22,818		33,941		22,818		(6,349)			11,123			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 201009500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/08/2016	01/09/2017	01/09/2017	Closing Sale	265,335	265,335	1.030000	5,174		6,652		5,174		(272)			1,478			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 204813800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/29/2016	01/17/2017	01/17/2017	Closing Sale	252,696	252,696	1.010000	7,151		11,978		7,151		(3,355)			4,826			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 201470700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/15/2016	01/17/2017	01/17/2017	Closing Sale	1,902,171	1,902,171	1.010000	49,266		94,918		49,266		(34,563)			45,652			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 209064300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/08/2016	01/17/2017	01/17/2017	Closing Sale	259,700	259,700	1.010000	9,323		13,037		9,323		(2,200)			3,714			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 204814400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/29/2016	01/17/2017	01/17/2017	Closing Sale	377,351	377,351	1.020000	9,547		15,207		9,547		(3,478)			5,660			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 201471300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/15/2016	01/17/2017	01/17/2017	Closing Sale	704,231	704,231	1.020000	15,564		28,380		15,564		(8,745)			12,817			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 201471900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/15/2016	01/17/2017	01/17/2017	Closing Sale	258,904	258,904	1.030000	4,997		8,363		4,997		(1,914)			3,366			0010

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JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 204815000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	01/29/2016	01/17/2017	01/17/2017	Closing Sale	134,566	134,566	1.030000	2,987		4,346		2,987		(605)			1,359			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 204815600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	01/29/2016	01/23/2017	01/23/2017	Closing Sale	1,210,084	1,210,084	1.010000	38,239		64,619		38,239		(20,075)			26,381			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 210508100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	02/09/2016	01/23/2017	01/23/2017	Closing Sale	52,194	52,194	1.020000	1,759		2,354		1,759		(326)			595			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 204816200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	01/29/2016	01/23/2017	01/23/2017	Closing Sale	1,345,742	1,345,742	1.020000	37,008		59,617		37,008		(15,685)			22,609			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 204816800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	01/29/2016	01/23/2017	01/23/2017	Closing Sale	430,089	430,089	1.030000	10,322		15,397		10,322		(2,952)			5,075			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 209064900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	02/08/2016	01/30/2017	01/30/2017	Closing Sale	522,027	522,027	1.010000	18,636		25,543		18,636		(3,793)			6,907			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 204817400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	01/29/2016	01/30/2017	01/30/2017	Closing Sale	1,805,655	1,805,655	1.010000	52,906		87,990		52,906		(24,318)			35,085			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 204818000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	01/29/2016	01/30/2017	01/30/2017	Closing Sale	840,182	840,182	1.020000	21,257		33,129		21,257		(7,099)			11,872			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 209065500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	02/08/2016	01/30/2017	01/30/2017	Closing Sale	497,870	497,870	1.020000	15,434		19,581		15,434		(1,322)			4,147			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 204818600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	01/29/2016	01/30/2017	01/30/2017	Closing Sale	355,111	355,111	1.030000	7,883		11,090		7,883		(1,407)			3,207			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 209066100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	02/08/2016	01/30/2017	01/30/2017	Closing Sale	152,131	152,131	1.030000	4,168		4,751		4,168		188			583			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 214967700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	03/15/2016	02/07/2017	02/07/2017	Closing Sale	104,185	104,185	1.010000	2,688		3,085		2,688		210			397			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 211475700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	02/17/2016	02/07/2017	02/07/2017	Closing Sale	253,342	253,342	1.010000	6,030		7,501		6,030		5			1,471			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 209066700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	02/08/2016	02/07/2017	02/07/2017	Closing Sale	2,762,149	2,762,149	1.010000	71,816		82,058		71,816		5,901			10,242			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 209067300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	02/08/2016	02/07/2017	02/07/2017	Closing Sale	823,954	823,954	1.020000	18,457		16,733		18,457		4,788			(1,724)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 210508700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	02/09/2016	02/07/2017	02/07/2017	Closing Sale	307,608	307,608	1.020000	6,737		5,939		6,737		1,849			(797)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 211476300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	02/17/2016	02/07/2017	02/07/2017	Closing Sale	186,609	186,609	1.020000	3,788		3,752		3,788		719			(36)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 209067900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	02/08/2016	02/07/2017	02/07/2017	Closing Sale	237,218	237,218	1.030000	4,626		2,872		4,626		1,933			(1,754)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 211345700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	02/16/2016	02/14/2017	02/14/2017	Closing Sale	2,099,331	2,099,331	1.010000	54,793		88,831		54,793		(2,600)			34,039			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 211476900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	02/17/2016	02/14/2017	02/14/2017	Closing Sale	542,117	542,117	1.010000	13,878		22,939		13,878		(943)			9,061			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 212579300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	02/23/2016	02/14/2017	02/14/2017	Closing Sale	172,543	172,543	1.010000	4,935		7,267		4,935		247			2,332			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 213834900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	03/01/2016	02/14/2017	02/14/2017	Closing Sale	216,376	216,376	1.020000	5,020		7,208		5,020		658			2,188			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 212579900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	02/23/2016	02/14/2017	02/14/2017	Closing Sale	308,577	308,577	1.020000	7,498		9,848		7,498		1,594			2,350			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 211346300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	02/16/2016	02/14/2017	02/14/2017	Closing Sale	1,119,562	1,119,562	1.020000	24,966		36,402		24,966		3,056			11,435			0010

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JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 214407900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	03/08/2016	02/14/2017	02/14/2017	Closing Sale	69,296	69,296	1.020000	2,017		2,863		2,017		181			846			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 211477500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	02/17/2016	02/14/2017	02/14/2017	Closing Sale	199,010	199,010	1.030000	3,801		4,898		3,801		972			1,097			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 213835500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	03/01/2016	02/21/2017	02/21/2017	Closing Sale	695,987	695,987	1.010000	17,608		29,578		17,608		599			11,970			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 212359900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	02/22/2016	02/21/2017	02/21/2017	Closing Sale	1,971,908	1,971,908	1.010000	51,467		83,803		51,467		3,276			32,336			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 212580500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	02/23/2016	02/21/2017	02/21/2017	Closing Sale	755,767	755,767	1.010000	20,481		32,119		20,481		2,011			11,638			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 215278400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	03/22/2016	02/21/2017	02/21/2017	Closing Sale	197,652	197,652	1.010000	5,870		7,510		5,870		1,720			1,640			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 214408500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	03/08/2016	02/21/2017	02/21/2017	Closing Sale	213,905	213,905	1.020000	5,091		6,973		5,091		1,411			1,882			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 212361100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	02/22/2016	02/21/2017	02/21/2017	Closing Sale	612,992	612,992	1.020000	13,608		19,921		13,608		3,103			6,313			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 213836100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	03/01/2016	02/21/2017	02/21/2017	Closing Sale	381,931	381,931	1.020000	8,364		12,832		8,364		1,536			4,468			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 212581100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	02/23/2016	02/21/2017	02/21/2017	Closing Sale	687,099	687,099	1.020000	15,116		20,268		15,116		4,669			5,152			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 212360500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	02/22/2016	02/21/2017	02/21/2017	Closing Sale	842,066	842,066	1.020000	19,199		28,629		19,199		3,915			9,430			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 213687500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	02/29/2016	02/28/2017	02/28/2017	Closing Sale	1,406,828	1,406,828	1.010000	36,718		50,451		36,718		6,510			13,732			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 214409100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	03/08/2016	02/28/2017	02/28/2017	Closing Sale	510,514	510,514	1.010000	13,375		18,257		13,375		2,450			4,881			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 214409700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	03/08/2016	02/28/2017	02/28/2017	Closing Sale	425,581	425,581	1.010000	10,299		13,134		10,299		2,636			2,835			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 213688700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	02/29/2016	02/28/2017	02/28/2017	Closing Sale	482,357	482,357	1.020000	10,950		13,150		10,950		3,370			2,200			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 213689300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	02/29/2016	02/28/2017	02/28/2017	Closing Sale	427,120	427,120	1.020000	9,482		11,046		9,482		3,130			1,564			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 213688100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	02/29/2016	02/28/2017	02/28/2017	Closing Sale	718,986	718,986	1.020000	17,256		22,117		17,256		4,358			4,861			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 213836700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	03/01/2016	02/28/2017	02/28/2017	Closing Sale	328,253	328,253	1.020000	7,057		9,868		7,057		1,319			2,810			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 214410300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	03/08/2016	02/28/2017	02/28/2017	Closing Sale	465,592	465,592	1.020000	10,615		12,693		10,615		3,299			2,077			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 213837300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	03/01/2016	02/28/2017	02/28/2017	Closing Sale	645,474	645,474	1.030000	11,554		12,368		11,554		4,315			814			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 214410900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	03/08/2016	02/28/2017	02/28/2017	Closing Sale	408,141	408,141	1.030000	8,040		7,535		8,040		3,604			(506)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 214411500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	03/08/2016	03/07/2017	03/07/2017	Closing Sale	220,490	220,490	1.010000	5,799		6,959		5,799		1,038			1,160			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 214321100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	03/07/2016	03/07/2017	03/07/2017	Closing Sale	1,347,274	1,347,274	1.010000	34,760		42,117		34,760		5,953			7,357			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 214968300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	03/15/2016	03/07/2017	03/07/2017	Closing Sale	421,451	421,451	1.010000	10,326		13,217		10,326		1,285			2,891			0010

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JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 214321700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	03/07/2016	03/07/2017	03/07/2017	Closing Sale	1,028,348	1,028,348	1.020000	24,475		27,005		24,475		5,949			2,530			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 215644400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	03/29/2016	03/07/2017	03/07/2017	Closing Sale	435,081	435,081	1.020000	11,312		10,599		11,312		3,993			(713)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 214322300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	03/07/2016	03/07/2017	03/07/2017	Closing Sale	617,431	617,431	1.020000	13,892		13,991		13,892		4,140			99			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 214968900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	03/15/2016	03/07/2017	03/07/2017	Closing Sale	355,199	355,199	1.030000	6,642		5,421		6,642		2,461			(1,222)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 214412700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	03/08/2016	03/07/2017	03/07/2017	Closing Sale	338,832	338,832	1.030000	6,777		5,001		6,777		2,872			(1,775)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 215279000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	03/22/2016	03/07/2017	03/07/2017	Closing Sale	378,482	378,482	1.030000	8,213		4,262		8,213		4,466			(3,951)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 214322900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	03/07/2016	03/09/2017	03/07/2017	Closing Sale	523,339	523,339	1.020000	11,513		11,126		11,513		3,675			(387)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 214412100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	03/08/2016	03/09/2017	03/07/2017	Closing Sale	995,110	995,110	1.020000	23,982		26,132		23,982		6,055			2,150			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 214969500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	03/15/2016	03/14/2017	03/14/2017	Closing Sale	488,106	488,106	1.010000	12,154		10,866		12,154		1,403			(1,288)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 214750700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	03/14/2016	03/14/2017	03/14/2017	Closing Sale	1,212,926	1,212,926	1.020000	28,868		22,757		28,868		5,004			(6,111)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 215279600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	03/22/2016	03/14/2017	03/14/2017	Closing Sale	992,110	992,110	1.020000	28,374		18,614		28,374		8,855			(9,761)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 214751300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	03/14/2016	03/14/2017	03/14/2017	Closing Sale	498,826	498,826	1.020000	10,825		6,516		10,825		2,765			(4,309)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 215280200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	03/22/2016	03/14/2017	03/14/2017	Closing Sale	541,308	541,308	1.020000	13,316		4,905		13,316		5,774			(8,411)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 219636100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	04/29/2016	03/14/2017	03/14/2017	Closing Sale	240,927	240,927	1.020000	7,782		4,327		7,782		3,164			(3,454)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 214751900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	03/14/2016	03/14/2017	03/14/2017	Closing Sale	462,171	462,171	1.020000	9,336		4,096		9,336		2,946			(5,240)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 214970100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	03/15/2016	03/14/2017	03/14/2017	Closing Sale	414,655	414,655	1.030000	7,837		2,348		7,837		2,777			(5,489)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 215240300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	03/18/2016	03/21/2017	03/21/2017	Closing Sale	477,490	477,490	1.010000	11,364		2,887		11,364		4,568			(8,477)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 215645000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	03/29/2016	03/21/2017	03/21/2017	Closing Sale	1,076,082	1,076,082	1.010000	25,718		6,936		25,718		10,175			(18,782)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 215239700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	03/21/2016	03/21/2017	03/21/2017	Closing Sale	194,649	194,649	1.010000	5,022		2,150		5,022		1,711			(2,872)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 230488500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/08/2016	03/21/2017	03/21/2017	Closing Sale	275,000	275,000	1.020000	14,053		673		14,053		10,637			(13,380)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 215240900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	03/18/2016	03/21/2017	03/21/2017	Closing Sale	372,079	372,079	1.020000	8,149		315		8,149		3,808			(7,834)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 215645600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	03/29/2016	03/21/2017	03/21/2017	Expiration	552,194	552,194	1.020000	11,596				11,596		5,675			(11,596)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 215646200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	03/29/2016	03/21/2017	03/21/2017	Expiration	474,215	474,215	1.030000	8,963				8,963		5,124			(8,963)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 220271700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	05/10/2016	03/21/2017	03/21/2017	Expiration	116,496	116,496	1.030000	2,773				2,773		1,748			(2,773)			0010

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JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 215241500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	03/18/2016	03/21/2017	03/21/2017	Expiration	1,420,113	1,420,113	1.030000	28,686				28,686		15,132			(28,686)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 217600000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	04/08/2016	03/21/2017	03/21/2017	Expiration	100,929	100,929	1.030000	2,442				2,442		1,483			(2,442)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 215242100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	03/21/2016	03/21/2017	03/21/2017	Expiration	754,354	754,354	1.030000	13,956				13,956		8,219			(13,956)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 215646800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	03/29/2016	03/28/2017	03/28/2017	Closing Sale	253,097	253,097	1.010000	6,783		4,557		6,783		2,079			(2,226)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 215647400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	03/29/2016	03/28/2017	03/28/2017	Closing Sale	782,004	782,004	1.020000	19,394		10,171		19,394		7,100			(9,223)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 215596100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	03/28/2016	03/28/2017	03/28/2017	Closing Sale	738,652	738,652	1.020000	17,654		9,607		17,654		6,042			(8,047)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 215596700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	03/28/2016	03/28/2017	03/28/2017	Closing Sale	219,620	219,620	1.020000	4,722		1,429		4,722		1,991			(3,293)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 218368900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	04/15/2016	03/28/2017	03/28/2017	Closing Sale	262,625	262,625	1.020000	7,091		1,446		7,091		3,947			(5,645)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 215648000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	03/29/2016	03/28/2017	03/28/2017	Closing Sale	500,448	500,448	1.020000	10,660		1,855		10,660		5,070			(8,805)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 217600600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	04/08/2016	03/28/2017	03/28/2017	Closing Sale	596,558	596,558	1.020000	16,167		4,180		16,167		8,609			(11,987)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 215597300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	03/28/2016	03/28/2017	03/28/2017	Closing Sale	1,342,694	1,342,694	1.030000	27,257		4,037		27,257		12,663			(23,220)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 215597900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	03/28/2016	03/28/2017	03/28/2017	Expiration	581,537	581,537	1.030000	10,700				10,700		5,666			(10,700)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 217436100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	04/07/2016	04/07/2017	04/07/2017	Closing Sale	356,630	356,630	1.010000	9,593		2,399		9,593		5,045			(7,195)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 221403900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	05/24/2016	04/07/2017	04/07/2017	Closing Sale	278,923	278,923	1.010000	5,467		147		5,467		2,645			(5,320)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 217436700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	04/07/2016	04/07/2017	04/07/2017	Expiration	2,353,328	2,353,328	1.010000	56,715				56,715		33,546			(56,715)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 219277800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	04/22/2016	04/07/2017	04/07/2017	Expiration	271,722	271,722	1.020000	5,407				5,407		3,145			(5,407)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 217437300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	04/07/2016	04/07/2017	04/07/2017	Expiration	1,063,329	1,063,329	1.020000	22,755				22,755		14,907			(22,755)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 217601200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	04/08/2016	04/07/2017	04/07/2017	Expiration	385,810	385,810	1.020000	8,372				8,372		5,402			(8,372)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 217438500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	04/07/2016	04/07/2017	04/07/2017	Expiration	1,121,985	1,121,985	1.030000	20,757				20,757		15,171			(20,757)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 218369500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	04/15/2016	04/07/2017	04/07/2017	Expiration	351,205	351,205	1.030000	7,094				7,094		4,931			(7,094)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 217437900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	04/07/2016	04/07/2017	04/07/2017	Expiration	2,319,885	2,319,885	1.030000	47,326				47,326		32,269			(47,326)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 218293500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	04/14/2016	04/17/2017	04/17/2017	Closing Sale	778,731	778,731	1.020000	18,767		2,541		18,767		9,812			(16,226)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 219278400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	04/22/2016	04/17/2017	04/17/2017	Expiration	442,350	442,350	1.020000	9,511				9,511		5,044			(9,511)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 218294100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	04/14/2016	04/17/2017	04/17/2017	Expiration	3,496,302	3,496,302	1.020000	71,674				71,674		44,072			(71,674)			0010

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JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 220272300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	05/10/2016	04/17/2017	04/17/2017	Expiration	134,593	134,593	1.030000	2,934				2,934		1,893			(2,934)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 218294700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	04/14/2016	04/17/2017	04/17/2017	Expiration	785,461	785,461	1.030000	14,767				14,767		9,748			(14,767)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 218295300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	04/14/2016	04/17/2017	04/17/2017	Expiration	230,118	230,118	1.030000	4,142				4,142		2,822			(4,142)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 219636700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	04/29/2016	04/21/2017	04/21/2017	Closing Sale	196,025	196,025	1.010000	5,763		2,844		5,763		2,519			(2,919)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 218942800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	04/21/2016	04/21/2017	04/21/2017	Closing Sale	1,300,638	1,300,638	1.020000	31,345		9,114		31,345		14,514			(22,232)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 219637300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	04/29/2016	04/21/2017	04/21/2017	Closing Sale	749,980	749,980	1.020000	19,649		5,255		19,649		9,932			(14,394)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 219279000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	04/22/2016	04/21/2017	04/21/2017	Closing Sale	269,918	269,918	1.020000	6,046		731		6,046		3,043			(5,315)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 220272900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	05/10/2016	04/21/2017	04/21/2017	Expiration	187,639	187,639	1.020000	4,466				4,466		2,650			(4,466)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 218943400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	04/21/2016	04/21/2017	04/21/2017	Expiration	375,636	375,636	1.020000	8,001				8,001		4,284			(8,001)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 218944000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	04/21/2016	04/21/2017	04/21/2017	Expiration	2,704,982	2,704,982	1.020000	55,452				55,452		30,906			(55,452)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 219637900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	04/29/2016	04/21/2017	04/21/2017	Expiration	359,975	359,975	1.030000	7,955				7,955		4,778			(7,955)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 218944600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	04/21/2016	04/21/2017	04/21/2017	Expiration	1,485,811	1,485,811	1.030000	27,933				27,933		16,932			(27,933)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 218945200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	04/21/2016	04/21/2017	04/21/2017	Expiration	191,013	191,013	1.030000	3,438				3,438		2,160			(3,438)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 219591000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	04/28/2016	04/28/2017	04/28/2017	Expiration	293,083	293,083	1.003000	5,305				5,305		3,702			(5,305)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 219588000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	04/28/2016	04/28/2017	04/28/2017	Closing Sale	1,314,910	1,314,910	1.010000	31,821		13,879		31,821		17,600			(17,942)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 219638500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	04/29/2016	04/28/2017	04/28/2017	Closing Sale	355,059	355,059	1.020000	7,882		2,119		7,882		4,632			(5,764)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 220273500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	05/10/2016	04/28/2017	04/28/2017	Closing Sale	961,145	961,145	1.020000	22,971		8,031		22,971		13,366			(14,941)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 219588600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	04/28/2016	04/28/2017	04/28/2017	Closing Sale	353,159	353,159	1.020000	7,558		1,044		7,558		4,673			(6,514)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 219589200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	04/28/2016	04/28/2017	04/28/2017	Closing Sale	518,161	518,161	1.020000	10,830		754		10,830		6,835			(10,076)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 219589800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	04/28/2016	04/28/2017	04/28/2017	Closing Sale	1,832,591	1,832,591	1.030000	37,568		834		37,568		23,982			(36,734)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 219590400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	04/28/2016	04/28/2017	04/28/2017	Expiration	1,263,398	1,263,398	1.030000	23,878				23,878		16,213			(23,878)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 220190000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	05/09/2016	05/08/2017	05/08/2017	Closing Sale	1,664,655	1,664,655	1.020000	40,118		22,278		40,118		21,639			(17,840)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 221102800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	05/18/2016	05/08/2017	05/08/2017	Closing Sale	280,969	280,969	1.020000	6,041		2,159		6,041		3,490			(3,882)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 220191200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	05/09/2016	05/08/2017	05/08/2017	Closing Sale	4,016,344	4,016,344	1.020000	82,335		13,988		82,335		51,131			(68,347)			0010

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JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 220190600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	05/09/2016	05/08/2017	05/08/2017	Closing Sale	415,908	415,908	1.020000	8,859		2,447		8,859		5,324			(6,412)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 220191800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	05/09/2016	05/08/2017	05/08/2017	Expiration	1,197,156	1,197,156	1.030000	22,387				22,387		14,849			(22,387)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 221103400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	05/18/2016	05/15/2017	05/15/2017	Closing Sale	101,175	101,175	1.010000	2,287		1,230		2,287		1,236			(1,057)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 221404500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	05/24/2016	05/15/2017	05/15/2017	Closing Sale	372,231	372,231	1.020000	6,626		2,998		6,626		3,278			(3,628)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 220613600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	05/16/2016	05/15/2017	05/15/2017	Closing Sale	1,397,144	1,397,144	1.020000	33,671		15,443		33,671		19,698			(18,229)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 220614800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	05/16/2016	05/15/2017	05/15/2017	Closing Sale	296,837	296,837	1.020000	6,174		609		6,174		4,034			(5,565)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 220614200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	05/16/2016	05/15/2017	05/15/2017	Closing Sale	351,187	351,187	1.020000	7,480		1,248		7,480		4,801			(6,232)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 220615400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	05/16/2016	05/15/2017	05/15/2017	Closing Sale	2,820,738	2,820,738	1.030000	57,825		2,971		57,825		38,251			(54,854)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 220616000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	05/16/2016	05/15/2017	05/15/2017	Expiration	471,345	471,345	1.030000	8,861				8,861		6,172			(8,861)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 221316200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	05/23/2016	05/22/2017	05/22/2017	Closing Sale	1,936,778	1,936,778	1.010000	46,483		43,156		46,483		18,653			(3,327)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 221405100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	05/24/2016	05/22/2017	05/22/2017	Closing Sale	432,133	432,133	1.020000	8,556		6,085		8,556		3,767			(2,471)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 222053400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	06/01/2016	05/22/2017	05/22/2017	Closing Sale	392,107	392,107	1.020000	8,548		7,286		8,548		3,524			(1,262)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 221316800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	05/23/2016	05/22/2017	05/22/2017	Closing Sale	1,484,668	1,484,668	1.020000	31,475		21,947		31,475		14,640			(9,528)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 221317400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	05/23/2016	05/22/2017	05/22/2017	Closing Sale	1,928,990	1,928,990	1.020000	39,351		23,885		39,351		19,145			(15,466)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 221318000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	05/23/2016	05/22/2017	05/22/2017	Closing Sale	694,223	694,223	1.030000	13,329		6,027		13,329		6,919			(7,302)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 221318600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	05/23/2016	05/22/2017	05/22/2017	Closing Sale	352,749	352,749	1.030000	6,596		2,534		6,596		3,505			(4,063)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 221993200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	05/31/2016	05/30/2017	05/30/2017	Closing Sale	1,247,766	1,247,766	1.020000	25,454		18,326		25,454		11,135			(7,128)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 222054000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	06/01/2016	05/30/2017	05/30/2017	Closing Sale	500,672	500,672	1.020000	11,616		11,008		11,616		4,414			(607)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 221992600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	05/31/2016	05/30/2017	05/30/2017	Closing Sale	2,158,656	2,158,656	1.020000	45,979		36,886		45,979		19,252			(9,094)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 221991400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	05/31/2016	05/30/2017	05/30/2017	Closing Sale	1,179,393	1,179,393	1.020000	28,305		28,880		28,305		10,037			575			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 221992000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	05/31/2016	05/30/2017	05/30/2017	Closing Sale	636,526	636,526	1.020000	14,704		13,996		14,704		5,547			(708)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 223596400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	06/22/2016	05/30/2017	05/30/2017	Closing Sale	120,906	120,906	1.020000	3,917		2,961		3,917		2,044			(957)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 221994400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	05/31/2016	05/30/2017	05/30/2017	Closing Sale	302,399	302,399	1.030000	5,413		2,083		5,413		2,732			(3,330)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 221993800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	05/31/2016	05/30/2017	05/30/2017	Closing Sale	1,676,733	1,676,733	1.030000	32,193		18,591		32,193		15,073			(13,603)			0010

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JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 223597000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/22/2016	05/30/2017	05/30/2017	Closing Sale	100,000	100,000	1.040000	2,370		449		2,370		1,554			(1,921)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 223187200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/15/2016	06/07/2017	06/07/2017	Closing Sale	436,341	436,341	1.020000	11,694		8,142		11,694		7,199			(3,552)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 222569200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/07/2016	06/07/2017	06/07/2017	Closing Sale	1,129,066	1,129,066	1.020000	23,033		9,891		23,033		14,737			(13,142)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 223597600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/22/2016	06/07/2017	06/07/2017	Closing Sale	100,000	100,000	1.020000	2,420		1,366		2,420		1,548			(1,054)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 222568600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/07/2016	06/07/2017	06/07/2017	Closing Sale	2,996,908	2,996,908	1.020000	63,534		33,445		63,534		39,572			(30,089)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 222567400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/07/2016	06/07/2017	06/07/2017	Closing Sale	1,173,357	1,173,357	1.020000	28,161		21,895		28,161		16,074			(6,266)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 222568000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/07/2016	06/07/2017	06/07/2017	Closing Sale	1,101,835	1,101,835	1.020000	25,342		17,806		25,342		14,892			(7,537)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 222683800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/08/2016	06/07/2017	06/07/2017	Closing Sale	447,461	447,461	1.020000	11,544		8,350		11,544		6,935			(3,195)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 222570400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/07/2016	06/07/2017	06/07/2017	Closing Sale	361,266	361,266	1.030000	6,394		202		6,394		4,429			(6,192)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 222569800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/07/2016	06/07/2017	06/07/2017	Closing Sale	1,469,024	1,469,024	1.030000	28,352		8,021		28,352		18,765			(20,331)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 223187800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/15/2016	06/07/2017	06/07/2017	Closing Sale	436,341	436,341	1.030000	9,949		3,779		9,949		6,754			(6,170)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 222684400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/08/2016	06/07/2017	06/07/2017	Closing Sale	680,015	680,015	1.030000	14,960		5,889		14,960		9,981			(9,071)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 223598200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/22/2016	06/07/2017	06/07/2017	Expiration	129,206	129,206	1.040000	2,416				2,416		1,763			(2,416)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 223188400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/15/2016	06/14/2017	06/14/2017	Closing Sale	323,406	323,406	1.020000	8,182		4,745		8,182		5,167			(3,437)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 223598800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/22/2016	06/14/2017	06/14/2017	Closing Sale	200,000	200,000	1.020000	4,940		2,935		4,940		3,075			(2,005)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 223056300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/14/2016	06/14/2017	06/14/2017	Closing Sale	1,215,417	1,215,417	1.020000	28,076		15,039		28,076		17,583			(13,037)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 223056900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/14/2016	06/14/2017	06/14/2017	Closing Sale	2,350,975	2,350,975	1.020000	49,841		16,864		49,841		32,878			(32,976)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 223599400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/22/2016	06/14/2017	06/14/2017	Closing Sale	153,014	153,014	1.020000	3,351		1,098		3,351		2,247			(2,253)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 223057500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/14/2016	06/14/2017	06/14/2017	Closing Sale	2,584,190	2,584,190	1.030000	49,616		3,549		49,616		34,485			(46,067)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 223189000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/15/2016	06/14/2017	06/14/2017	Closing Sale	323,406	323,406	1.030000	6,986		1,511		6,986		4,851			(5,474)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 223489500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2016	06/21/2017	06/21/2017	Closing Sale	295,613	295,613	1.010000	7,716		3,739		7,716		4,470			(3,977)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 223854400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/29/2016	06/21/2017	06/21/2017	Closing Sale	110,000	110,000	1.010000	4,213		1,391		4,213		3,005			(2,822)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 223490100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2016	06/21/2017	06/21/2017	Closing Sale	2,507,947	2,507,947	1.020000	58,435		14,162		58,435		36,418			(44,273)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 223490700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/21/2016	06/21/2017	06/21/2017	Closing Sale	1,816,885	1,816,885	1.020000	39,063		1,175		39,063		25,579			(37,888)			0010

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JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 223600000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	06/22/2016	06/21/2017	06/21/2017	Closing Sale	375,000	375,000	1.020000	9,225		2,868		9,225		5,711			(6,357)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 223600600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	06/22/2016	06/21/2017	06/21/2017	Closing Sale	283,519	283,519	1.020000	6,719		1,459		6,719		4,271			(5,260)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 227820800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	07/29/2016	06/21/2017	06/21/2017	Closing Sale	150,000	150,000	1.020000	5,550		397		5,550		4,358			(5,153)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 223491300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	06/21/2016	06/21/2017	06/21/2017	Expiration	1,312,186	1,312,186	1.030000	26,769				26,769		17,995			(26,769)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 223855000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	06/29/2016	06/21/2017	06/21/2017	Expiration	400,000	400,000	1.030000	12,320				12,320		9,645			(12,320)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 223491900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	06/21/2016	06/21/2017	06/21/2017	Expiration	205,657	205,657	1.030000	4,031				4,031		2,773			(4,031)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 227821400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	07/29/2016	06/21/2017	06/21/2017	Expiration	107,500	107,500	1.030000	3,300				3,300		2,752			(3,300)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 223492500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	06/21/2016	06/21/2017	06/21/2017	Expiration	1,929,510	1,929,510	1.030000	37,047				37,047		25,659			(37,047)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 223793700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	06/28/2016	06/28/2017	06/28/2017	Expiration	610,851	610,851	1.020000	12,400				12,400		10,348			(12,400)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 223791300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	06/28/2016	06/28/2017	06/28/2017	Expiration	118,801	118,801	1.020000	2,839				2,839		2,253			(2,839)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 223791900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	06/28/2016	06/28/2017	06/28/2017	Expiration	567,986	567,986	1.020000	13,120				13,120		10,523			(13,120)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 223856200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	06/29/2016	06/28/2017	06/28/2017	Expiration	300,000	300,000	1.020000	7,680				7,680		6,334			(7,680)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 223855600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	06/29/2016	06/28/2017	06/28/2017	Expiration	100,000	100,000	1.020000	2,670				2,670		2,177			(2,670)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 227309300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	07/22/2016	06/28/2017	06/28/2017	Expiration	435,000	435,000	1.020000	11,571				11,571		9,620			(11,571)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 223792500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	06/28/2016	06/28/2017	06/28/2017	Expiration	1,584,665	1,584,665	1.020000	36,289				36,289		29,181			(36,289)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 223793100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	06/28/2016	06/28/2017	06/28/2017	Expiration	1,747,235	1,747,235	1.020000	36,867				36,867		30,409			(36,867)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 227309900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	07/22/2016	06/28/2017	06/28/2017	Expiration	80,000	80,000	1.030000	1,888				1,888		1,620			(1,888)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 223856800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	06/29/2016	06/28/2017	06/28/2017	Expiration	90,000	90,000	1.030000	2,043				2,043		1,742			(2,043)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 223794900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	06/28/2016	06/28/2017	06/28/2017	Expiration	1,172,767	1,172,767	1.030000	22,400				22,400		18,996			(22,400)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 223794300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	06/28/2016	06/28/2017	06/28/2017	Expiration	270,098	270,098	1.030000	5,240				5,240		4,423			(5,240)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 227310500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	07/22/2016	06/28/2017	06/28/2017	Expiration	117,500	117,500	1.040000	2,338				2,338		2,078			(2,338)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 223795500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	06/28/2016	06/28/2017	06/28/2017	Expiration	97,044	97,044	1.040000	1,650				1,650		1,436			(1,650)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 224491500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	07/07/2016	07/07/2017	07/07/2017	Expiration	82,994	82,994	1.010000	2,150				2,150		1,895			(2,150)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 224492700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	07/07/2016	07/07/2017	07/07/2017	Expiration	1,280,614	1,280,614	1.020000	27,021				27,021		24,698			(27,021)			0010

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JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 224492100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	07/07/2016	07/07/2017	07/07/2017	Expiration	2,991,855	2,991,855	1.020000	68,813				68,813		62,087			(68,813)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 224493300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	07/07/2016	07/07/2017	07/07/2017	Expiration	2,128,476	2,128,476	1.030000	43,208				43,208		39,747			(43,208)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 224494500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	07/07/2016	07/07/2017	07/07/2017	Expiration	95,777	95,777	1.030000	1,781				1,781		1,657			(1,781)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 224493900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	07/07/2016	07/07/2017	07/07/2017	Expiration	1,016,439	1,016,439	1.030000	19,414				19,414		18,000			(19,414)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 224495100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	07/07/2016	07/07/2017	07/07/2017	Expiration	127,906	127,906	1.040000	2,187				2,187		2,055			(2,187)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 225607200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	07/14/2016	07/14/2017	07/14/2017	Expiration	693,000	693,000	1.010000	18,018				18,018		15,542			(18,018)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 225609000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	07/14/2016	07/14/2017	07/14/2017	Expiration	198,000	198,000	1.020000	4,376				4,376		3,903			(4,376)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 225609600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	07/14/2016	07/14/2017	07/14/2017	Expiration	1,337,954	1,337,954	1.020000	28,365				28,365		25,473			(28,365)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 225608400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	07/14/2016	07/14/2017	07/14/2017	Expiration	2,011,008	2,011,008	1.020000	46,454				46,454		41,105			(46,454)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 225607800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	07/14/2016	07/14/2017	07/14/2017	Expiration	96,315	96,315	1.020000	2,312				2,312		2,030			(2,312)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 225610800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	07/14/2016	07/14/2017	07/14/2017	Expiration	935,168	935,168	1.030000	18,049				18,049		16,464			(18,049)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 225610200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	07/14/2016	07/14/2017	07/14/2017	Expiration	790,026	790,026	1.030000	16,038				16,038		14,508			(16,038)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 225611400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	07/14/2016	07/14/2017	07/14/2017	Expiration	165,539	165,539	1.030000	3,096				3,096		2,838			(3,096)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 225612600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	07/14/2016	07/14/2017	07/14/2017	Expiration	92,722	92,722	1.040000	1,521				1,521		1,417			(1,521)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 225612000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	07/14/2016	07/14/2017	07/14/2017	Expiration	172,691	172,691	1.040000	2,953				2,953		2,737			(2,953)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 227254600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	07/21/2016	07/21/2017	07/21/2017	Expiration	506,721	506,721	1.020000	11,199				11,199		9,702			(11,199)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 227255200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	07/21/2016	07/21/2017	07/21/2017	Expiration	1,181,371	1,181,371	1.020000	25,045				25,045		21,885			(25,045)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 229129900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/16/2016	07/21/2017	07/21/2017	Expiration	150,000	150,000	1.020000	3,435				3,435		2,992			(3,435)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 227254000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	07/21/2016	07/21/2017	07/21/2017	Expiration	1,983,001	1,983,001	1.020000	45,609				45,609		39,145			(45,609)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 229129300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/16/2016	07/21/2017	07/21/2017	Expiration	200,000	200,000	1.020000	4,820				4,820		4,155			(4,820)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 227255800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	07/21/2016	07/21/2017	07/21/2017	Expiration	443,105	443,105	1.030000	8,995				8,995		7,923			(8,995)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 229131700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/16/2016	07/21/2017	07/21/2017	Expiration	125,000	125,000	1.030000	2,313				2,313		2,091			(2,313)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 227257600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	07/21/2016	07/21/2017	07/21/2017	Expiration	280,886	280,886	1.030000	5,224				5,224		4,670			(5,224)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 229131100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/16/2016	07/21/2017	07/21/2017	Expiration	400,000	400,000	1.030000	7,760				7,760		6,971			(7,760)			0010

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JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 229130500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/16/2016	07/21/2017	07/21/2017	Expiration	275,000	275,000	1.030000	5,610				5,610		4,997			(5,610)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 227257000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	07/21/2016	07/21/2017	07/21/2017	Expiration	474,482	474,482	1.030000	9,063				9,063		8,068			(9,063)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 227256400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	07/21/2016	07/21/2017	07/21/2017	Expiration	301,696	301,696	1.030000	5,913				5,913		5,240			(5,913)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 227258200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	07/21/2016	07/21/2017	07/21/2017	Expiration	295,922	295,922	1.040000	4,912				4,912		4,469			(4,912)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 227704800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	07/28/2016	07/28/2017	07/28/2017	Expiration	1,114,176	1,114,176	1.020000	23,621				23,621		20,482			(23,621)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 227704200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	07/28/2016	07/28/2017	07/28/2017	Expiration	177,579	177,579	1.020000	3,925				3,925		3,374			(3,925)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 227703600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	07/28/2016	07/28/2017	07/28/2017	Expiration	1,722,834	1,722,834	1.020000	39,625				39,625		33,752			(39,625)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 227707200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	07/28/2016	07/28/2017	07/28/2017	Expiration	277,645	277,645	1.030000	5,192				5,192		4,611			(5,192)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 227705400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	07/28/2016	07/28/2017	07/28/2017	Expiration	1,846,288	1,846,288	1.030000	37,480				37,480		32,761			(37,480)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 227706000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	07/28/2016	07/28/2017	07/28/2017	Expiration	303,357	303,357	1.030000	5,915				5,915		5,213			(5,915)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 229132900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/16/2016	07/28/2017	07/28/2017	Expiration	175,000	175,000	1.030000	3,273				3,273		2,942			(3,273)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 227706600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	07/28/2016	07/28/2017	07/28/2017	Expiration	379,934	379,934	1.030000	7,295				7,295		6,450			(7,295)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 229132300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/16/2016	07/28/2017	07/28/2017	Expiration	175,000	175,000	1.030000	3,413				3,413		3,047			(3,413)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 227707800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	07/28/2016	07/28/2017	07/28/2017	Expiration	221,756	221,756	1.030000	3,969				3,969		3,550			(3,969)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 229133500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/16/2016	07/28/2017	07/28/2017	Expiration	100,000	100,000	1.040000	1,710				1,710		1,557			(1,710)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 227708400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	07/28/2016	07/28/2017	07/28/2017	Expiration	153,743	153,743	1.040000	2,414				2,414		2,202			(2,414)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 229491100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/23/2016	08/07/2017	08/07/2017	Expiration	100,000	100,000	1.020000	2,530				2,530		2,194			(2,530)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 228266700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/08/2016	08/07/2017	08/07/2017	Expiration	1,896,901	1,896,901	1.020000	43,629				43,629		36,613			(43,629)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 229491700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/23/2016	08/07/2017	08/07/2017	Expiration	450,000	450,000	1.020000	11,025				11,025		9,622			(11,025)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 228267300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/08/2016	08/07/2017	08/07/2017	Expiration	1,951,344	1,951,344	1.020000	41,369				41,369		35,399			(41,369)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 228269100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/08/2016	08/07/2017	08/07/2017	Expiration	823,618	823,618	1.030000	15,731				15,731		13,733			(15,731)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 229492300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/23/2016	08/07/2017	08/07/2017	Expiration	100,000	100,000	1.030000	2,060				2,060		1,853			(2,060)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 228270300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/08/2016	08/07/2017	08/07/2017	Expiration	501,550	501,550	1.030000	8,928				8,928		7,891			(8,928)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 228268500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/08/2016	08/07/2017	08/07/2017	Expiration	114,590	114,590	1.030000	2,235				2,235		1,946			(2,235)			0010

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JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 228267900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/08/2016	08/07/2017	08/07/2017	Expiration	966,604	966,604	1.030000	19,622				19,622		16,935			(19,622)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 228269700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/08/2016	08/07/2017	08/07/2017	Expiration	595,733	595,733	1.030000	11,081				11,081		9,719			(11,081)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 228270900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/08/2016	08/07/2017	08/07/2017	Expiration	120,810	120,810	1.040000	2,066				2,066		1,840			(2,066)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 229064100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/15/2016	08/14/2017	08/14/2017	Expiration	3,138,504	3,138,504	1.020000	66,536				66,536		58,582			(66,536)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 229063500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/15/2016	08/14/2017	08/14/2017	Expiration	3,158,578	3,158,578	1.020000	72,647				72,647		62,951			(72,647)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 229065900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/15/2016	08/14/2017	08/14/2017	Expiration	435,600	435,600	1.030000	7,710				7,710		6,989			(7,710)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 229492900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/23/2016	08/14/2017	08/14/2017	Expiration	270,000	270,000	1.030000	5,238				5,238		4,733			(5,238)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 229065300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/15/2016	08/14/2017	08/14/2017	Expiration	644,061	644,061	1.030000	12,237				12,237		10,978			(12,237)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 229064700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/15/2016	08/14/2017	08/14/2017	Expiration	620,550	620,550	1.030000	12,597				12,597		11,178			(12,597)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 229495300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/23/2016	08/21/2017	08/21/2017	Expiration	85,000	85,000	1.000000	1,394				1,394		1,283			(1,394)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 229436700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/22/2016	08/21/2017	08/21/2017	Expiration	2,227,866	2,227,866	1.020000	47,231				47,231		41,369			(47,231)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 229436100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/22/2016	08/21/2017	08/21/2017	Expiration	1,920,893	1,920,893	1.020000	44,373				44,373		38,277			(44,373)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 230489100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/08/2016	08/21/2017	08/21/2017	Expiration	235,000	235,000	1.020000	4,818				4,818		4,200			(4,818)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 229493500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/23/2016	08/21/2017	08/21/2017	Expiration	160,000	160,000	1.020000	3,872				3,872		3,355			(3,872)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 229494700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/23/2016	08/21/2017	08/21/2017	Expiration	325,000	325,000	1.030000	6,078				6,078		5,499			(6,078)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 229437900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/22/2016	08/21/2017	08/21/2017	Expiration	471,033	471,033	1.030000	9,044				9,044		8,061			(9,044)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 229437300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/22/2016	08/21/2017	08/21/2017	Expiration	965,806	965,806	1.030000	19,702				19,702		17,393			(19,702)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 229438500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/22/2016	08/21/2017	08/21/2017	Expiration	478,927	478,927	1.030000	8,573				8,573		7,720			(8,573)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 229494100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/23/2016	08/21/2017	08/21/2017	Expiration	100,000	100,000	1.030000	1,950				1,950		1,753			(1,950)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 229764300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/29/2016	08/28/2017	08/28/2017	Expiration	1,527,052	1,527,052	1.020000	35,580				35,580		30,604			(35,580)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 229764900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/29/2016	08/28/2017	08/28/2017	Expiration	923,201	923,201	1.020000	21,326				21,326		18,372			(21,326)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 230489700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/08/2016	08/28/2017	08/28/2017	Expiration	350,000	350,000	1.020000	7,140				7,140		6,210			(7,140)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 229765500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/29/2016	08/28/2017	08/28/2017	Expiration	226,837	226,837	1.020000	4,877				4,877		4,263			(4,877)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 229766100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/29/2016	08/28/2017	08/28/2017	Expiration	2,287,590	2,287,590	1.020000	48,726				48,726		42,646			(48,726)			0010

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JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 229767900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/29/2016	08/28/2017	08/28/2017	Expiration	548,360	548,360	1.030000	10,309				10,309		9,217			(10,309)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 229766700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/29/2016	08/28/2017	08/28/2017	Expiration	1,106,763	1,106,763	1.030000	22,578				22,578		19,904			(22,578)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 229768500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/29/2016	08/28/2017	08/28/2017	Expiration	130,545	130,545	1.030000	2,350				2,350		2,115			(2,350)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 229767300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/29/2016	08/28/2017	08/28/2017	Expiration	553,547	553,547	1.030000	10,628				10,628		9,459			(10,628)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 230490300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/08/2016	08/28/2017	08/28/2017	Expiration	120,000	120,000	1.040000	1,968				1,968		1,772			(1,968)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 229769100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/29/2016	08/28/2017	08/28/2017	Expiration	116,775	116,775	1.040000	1,833				1,833		1,678			(1,833)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 230314000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/07/2016	09/07/2017	09/07/2017	Expiration	1,415,074	1,415,074	1.020000	32,830				32,830		28,543			(32,830)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 230490900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/08/2016	09/07/2017	09/07/2017	Expiration	235,000	235,000	1.020000	4,606				4,606		4,013			(4,606)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 230314600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/07/2016	09/07/2017	09/07/2017	Expiration	2,893,324	2,893,324	1.020000	61,917				61,917		54,619			(61,917)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 230491500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/08/2016	09/07/2017	09/07/2017	Expiration	110,000	110,000	1.030000	1,892				1,892		1,683			(1,892)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 230315200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/07/2016	09/07/2017	09/07/2017	Expiration	331,419	331,419	1.030000	6,794				6,794		6,032			(6,794)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 230315800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/07/2016	09/07/2017	09/07/2017	Expiration	196,869	196,869	1.030000	3,800				3,800		3,403			(3,800)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 231018600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/15/2016	09/07/2017	09/07/2017	Expiration	187,500	187,500	1.030000	2,156				2,156		1,799			(2,156)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 230317000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/07/2016	09/07/2017	09/07/2017	Expiration	642,655	642,655	1.030000	11,632				11,632		10,523			(11,632)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 230316400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/07/2016	09/07/2017	09/07/2017	Expiration	807,312	807,312	1.030000	15,258				15,258		13,723			(15,259)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 230317600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/07/2016	09/07/2017	09/07/2017	Expiration	296,982	296,982	1.040000	4,692				4,692		4,313			(4,692)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 231545100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/22/2016	09/14/2017	09/14/2017	Closing Sale	100,000	100,000	1.020000	2,980		1,553		1,553		2,311			(1,427)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 230871900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/14/2016	09/14/2017	09/14/2017	Closing Sale	2,139,470	2,139,470	1.020000	45,999		33,219		33,219		31,684			(12,780)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 230871300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/14/2016	09/14/2017	09/14/2017	Closing Sale	2,586,657	2,586,657	1.020000	60,528		53,354		53,354		40,415			(7,174)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 231019200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/15/2016	09/14/2017	09/14/2017	Closing Sale	400,000	400,000	1.020000	8,960		6,211		8,960		6,284			(2,749)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 245202900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/15/2016	09/14/2017	09/14/2017	Closing Sale	100,000	100,000	1.020000	1,060		1,553		1,553		391			493			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 230873700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/14/2016	09/14/2017	09/14/2017	Closing Sale	308,963	308,963	1.030000	5,870		2,480		2,480		4,229			(3,390)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 230874300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/14/2016	09/14/2017	09/14/2017	Closing Sale	188,581	188,581	1.030000	3,432		1,042		1,042		2,507			(2,390)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 231545700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/22/2016	09/14/2017	09/14/2017	Closing Sale	235,000	235,000	1.030000	6,251		1,886		1,886		5,003			(4,365)			0010

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JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 230872500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/14/2016	09/14/2017	09/14/2017	Closing Sale	955,427	955,427	1.030000	19,682		12,446		12,446		13,756			(7,236)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 230873100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/14/2016	09/14/2017	09/14/2017	Closing Sale	423,348	423,348	1.030000	8,213		4,033		4,033		5,857			(4,180)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 230874900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/14/2016	09/14/2017	09/14/2017	Expiration	125,357	125,357	1.040000	1,993				1,993		1,512			(1,993)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 231419400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/21/2016	09/21/2017	09/21/2017	Closing Sale	1,813,898	1,813,898	1.020000	42,445		7,268		42,445		32,943			(35,177)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 231420000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/21/2016	09/21/2017	09/21/2017	Expiration	1,619,536	1,619,536	1.020000	34,982				34,982		27,747			(34,982)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 231546300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/22/2016	09/21/2017	09/21/2017	Expiration	450,000	450,000	1.020000	10,755				10,755		8,777			(10,755)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 241878200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/29/2016	09/21/2017	09/21/2017	Expiration	100,000	100,000	1.030000	2,030				2,030		1,687			(2,030)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 231421800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/21/2016	09/21/2017	09/21/2017	Expiration	149,823	149,823	1.030000	2,832				2,832		2,318			(2,832)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 231422400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/21/2016	09/21/2017	09/21/2017	Expiration	464,618	464,618	1.030000	8,410				8,410		6,947			(8,410)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 241878800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/29/2016	09/21/2017	09/21/2017	Expiration	125,000	125,000	1.030000	2,438				2,438		2,044			(2,438)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 231421200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/21/2016	09/21/2017	09/21/2017	Expiration	341,319	341,319	1.030000	6,587				6,587		5,356			(6,587)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 241879400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/29/2016	09/21/2017	09/21/2017	Expiration	100,000	100,000	1.040000	1,710				1,710		1,468			(1,710)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 241880000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/29/2016	09/28/2017	09/28/2017	Expiration	600,000	600,000	1.020000	13,140						10,699			(13,140)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 232202800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/28/2016	09/28/2017	09/28/2017	Expiration	1,878,947	1,878,947	1.020000	44,155						36,387			(44,155)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 232203400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/28/2016	09/28/2017	09/28/2017	Expiration	1,136,072	1,136,072	1.020000	24,653						20,669			(24,653)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 241880600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/29/2016	09/28/2017	09/28/2017	Expiration	265,000	265,000	1.020000	5,327						4,413			(5,327)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 242415500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	10/07/2016	09/28/2017	09/28/2017	Expiration	300,000	300,000	1.020000	4,860						3,825			(4,860)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 232205200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/28/2016	09/28/2017	09/28/2017	Expiration	132,666	132,666	1.030000	2,507						2,154			(2,507)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 232204600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/28/2016	09/28/2017	09/28/2017	Expiration	397,346	397,346	1.030000	7,709						6,594			(7,709)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 241881200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/29/2016	09/28/2017	09/28/2017	Expiration	210,000	210,000	1.030000	3,717						3,158			(3,717)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 232204000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/28/2016	09/28/2017	09/28/2017	Expiration	1,063,879	1,063,879	1.030000	21,916						18,546			(21,916)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 232205800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/28/2016	09/28/2017	09/28/2017	Expiration	302,109	302,109	1.030000	5,468						4,733			(5,468)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 242416100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	10/07/2016	09/28/2017	09/28/2017	Expiration	140,000	140,000	1.030000	1,890						1,549			(1,890)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 232206400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/28/2016	09/28/2017	09/28/2017	Expiration	122,745	122,745	1.040000	1,952						1,725			(1,952)			0010

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JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 242409500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	10/07/2016	10/09/2017	10/09/2017	Closing Sale	1,308,609	1,308,609	1.010000	34,416		17,471		17,471		23,675			(16,946)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 242411300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	10/07/2016	10/09/2017	10/09/2017	Closing Sale	1,983,011	1,983,011	1.020000	44,816		7,437		7,437		32,431			(37,379)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 242410100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	10/07/2016	10/09/2017	10/09/2017	Closing Sale	1,896,318	1,896,318	1.020000	44,374		11,284		11,284		31,749			(33,090)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 242410700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	10/07/2016	10/09/2017	10/09/2017	Closing Sale	303,161	303,161	1.020000	6,973		1,470		1,470		5,018			(5,502)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 242411900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	10/07/2016	10/09/2017	10/09/2017	Closing Sale	410,503	410,503	1.020000	8,826		349		349		6,473			(8,477)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 245203500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/15/2016	10/09/2017	10/09/2017	Closing Sale	175,000	175,000	1.020000	1,768		674		674		672			(1,094)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 242876600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	10/14/2016	10/09/2017	10/09/2017	Closing Sale	300,000	300,000	1.020000	6,120		1,005		1,005		4,268			(5,115)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 242877800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	10/14/2016	10/09/2017	10/09/2017	Expiration	275,000	275,000	1.030000	4,703						3,448			(4,703)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 245204100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/15/2016	10/09/2017	10/09/2017	Expiration	125,000	125,000	1.030000	1,050						453			(1,050)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 242877200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	10/14/2016	10/09/2017	10/09/2017	Expiration	100,000	100,000	1.030000	1,790						1,297			(1,790)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 242413100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	10/07/2016	10/09/2017	10/09/2017	Expiration	1,035,497	1,035,497	1.030000	20,192						15,228			(20,192)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 242412500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	10/07/2016	10/09/2017	10/09/2017	Expiration	1,266,194	1,266,194	1.030000	26,084						19,350			(26,084)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 242880800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	10/14/2016	10/16/2017	10/16/2017	Closing Sale	1,391,159	1,391,159	1.010000	36,727		43,569		43,569		22,491			6,843			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 243342000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	10/21/2016	10/16/2017	10/16/2017	Closing Sale	650,000	650,000	1.020000	16,055		14,117		14,117		10,914			(1,939)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 243342600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	10/21/2016	10/16/2017	10/16/2017	Closing Sale	300,000	300,000	1.020000	7,320		6,366		6,366		4,980			(954)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 242883200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	10/14/2016	10/16/2017	10/16/2017	Closing Sale	299,839	299,839	1.020000	6,447		5,613		5,613		4,266			(834)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 242882600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	10/14/2016	10/16/2017	10/16/2017	Closing Sale	1,065,362	1,065,362	1.020000	24,077		23,032		23,032		15,674			(1,045)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 243341400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	10/21/2016	10/16/2017	10/16/2017	Closing Sale	100,000	100,000	1.020000	2,510		2,272		2,272		1,697			(238)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 242881400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	10/14/2016	10/16/2017	10/16/2017	Closing Sale	888,558	888,558	1.020000	20,792		21,164		21,164		13,347			372			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 242882000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	10/14/2016	10/16/2017	10/16/2017	Closing Sale	742,083	742,083	1.020000	16,994		16,711		16,711		10,994			(283)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 243343200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	10/21/2016	10/16/2017	10/16/2017	Closing Sale	150,000	150,000	1.030000	3,195		1,908		1,908		2,275			(1,287)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 242884400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	10/14/2016	10/16/2017	10/16/2017	Closing Sale	123,886	123,886	1.030000	2,453		1,700		1,700		1,671			(753)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 243343800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	10/21/2016	10/16/2017	10/16/2017	Closing Sale	125,000	125,000	1.030000	2,488		1,090		1,090		1,805			(1,398)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 242883800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	10/14/2016	10/16/2017	10/16/2017	Closing Sale	328,878	328,878	1.030000	6,775		5,334		5,334		4,545			(1,441)			0010

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JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 242885000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2016	10/16/2017	10/16/2017	Closing Sale	397,493	397,493	1.030000	7,751		5,056		5,056		5,313			(2,695)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 243346200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/21/2016	10/23/2017	10/23/2017	Closing Sale	2,030,597	2,030,597	1.010000	54,217		37,969		37,969		36,300			(16,248)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 243348000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/21/2016	10/23/2017	10/23/2017	Closing Sale	1,272,648	1,272,648	1.020000	28,889		11,070		11,070		20,355			(17,819)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 243347400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/21/2016	10/23/2017	10/23/2017	Closing Sale	547,700	547,700	1.020000	12,652		5,312		5,312		8,875			(7,340)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 243349200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/21/2016	10/23/2017	10/23/2017	Closing Sale	95,780	95,780	1.020000	2,069		546		546		1,479			(1,523)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 243348600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/21/2016	10/23/2017	10/23/2017	Closing Sale	450,871	450,871	1.020000	10,145		3,696		3,696		7,164			(6,449)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 243346800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/21/2016	10/23/2017	10/23/2017	Closing Sale	92,659	92,659	1.020000	2,177		991		991		1,520			(1,186)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 243933700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/28/2016	10/23/2017	10/23/2017	Closing Sale	600,000	600,000	1.020000	11,100		5,219		5,219		7,077			(5,881)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 243349800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/21/2016	10/23/2017	10/23/2017	Closing Sale	123,750	123,750	1.030000	2,562		396		396		1,853			(2,166)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 243350400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/21/2016	10/23/2017	10/23/2017	Closing Sale	202,520	202,520	1.030000	4,030		141		141		2,951			(3,889)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 243934900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/28/2016	10/23/2017	10/23/2017	Expiration	150,000	150,000	1.030000	2,205						1,517			(2,205)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 243351600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/21/2016	10/23/2017	10/23/2017	Expiration	120,985	120,985	1.030000	2,214						1,659			(2,214)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 243934300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/28/2016	10/23/2017	10/23/2017	Expiration	425,000	425,000	1.030000	6,715						4,517			(6,715)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 243351000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/21/2016	10/23/2017	10/23/2017	Expiration	583,981	583,981	1.030000	11,446						8,426			(11,446)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 243936700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/28/2016	10/30/2017	10/30/2017	Closing Sale	1,698,684	1,698,684	1.000000	38,730		70,817		70,817		16,593			32,087			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 243935500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/28/2016	10/30/2017	10/30/2017	Closing Sale	147,148	147,148	1.000000	2,752		6,135		6,135		1,164			3,383			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 243936100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/28/2016	10/30/2017	10/30/2017	Closing Sale	1,857,790	1,857,790	1.000000	40,686		77,450		77,450		17,329			36,764			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 244064800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/31/2016	10/30/2017	10/30/2017	Closing Sale	440,000	440,000	1.010000	11,792		13,943		13,943		6,353			2,151			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 243937300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/28/2016	10/30/2017	10/30/2017	Closing Sale	919,332	919,332	1.010000	24,270		29,133		29,133		12,907			4,863			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 244065400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/31/2016	10/30/2017	10/30/2017	Closing Sale	110,000	110,000	1.020000	2,552		2,496		2,496		1,465			(56)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 244687800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/08/2016	10/30/2017	10/30/2017	Closing Sale	1,050,000	1,050,000	1.020000	24,255		23,299		23,299		14,009			(956)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 243940300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/28/2016	10/30/2017	10/30/2017	Closing Sale	99,317	99,317	1.020000	2,145		1,906		1,906		1,248			(239)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 243939100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/28/2016	10/30/2017	10/30/2017	Closing Sale	1,623,216	1,623,216	1.020000	36,847		36,018		36,018		21,008			(829)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 245204700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/15/2016	10/30/2017	10/30/2017	Closing Sale	175,000	175,000	1.020000	2,485		3,971		3,971		755			1,486			0010

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JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 243937900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	10/28/2016	10/30/2017	10/30/2017	Closing Sale	351,905	351,905	1.020000	8,340		8,688		8,688		4,681			348			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 243939700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	10/28/2016	10/30/2017	10/30/2017	Closing Sale	301,538	301,538	1.020000	6,785		6,540		6,540		3,880			(244)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 243938500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	10/28/2016	10/30/2017	10/30/2017	Closing Sale	372,033	372,033	1.020000	8,594		8,627		8,627		4,870			33			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 243941500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	10/28/2016	10/30/2017	10/30/2017	Closing Sale	336,977	336,977	1.030000	6,706		4,781		4,781		4,039			(1,924)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 243942100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	10/28/2016	10/30/2017	10/30/2017	Closing Sale	370,159	370,159	1.030000	7,218		4,882		4,882		4,366			(2,336)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 244568300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/07/2016	10/30/2017	10/30/2017	Closing Sale	100,000	100,000	1.030000	1,980		1,319		1,319		1,210			(661)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 244067200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	10/31/2016	10/30/2017	10/30/2017	Closing Sale	140,000	140,000	1.030000	2,590		1,287		1,287		1,623			(1,303)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 244568900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/07/2016	10/30/2017	10/30/2017	Closing Sale	140,000	140,000	1.030000	2,576		1,287		1,287		1,609			(1,289)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 244066600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	10/31/2016	10/30/2017	10/30/2017	Closing Sale	185,000	185,000	1.030000	3,663		2,440		2,440		2,238			(1,223)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 243940900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	10/28/2016	10/30/2017	10/30/2017	Closing Sale	334,226	334,226	1.030000	6,918		5,578		5,578		4,091			(1,340)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 243942700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	10/28/2016	10/30/2017	10/30/2017	Closing Sale	213,349	213,349	1.030000	3,904		1,961		1,961		2,430			(1,944)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 244066000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	10/31/2016	10/30/2017	10/30/2017	Closing Sale	125,000	125,000	1.030000	2,625		2,086		2,086		1,568			(539)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 244571300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/07/2016	11/07/2017	11/07/2017	Closing Sale	210,000	210,000	1.010000	5,607		8,726		8,726		3,081			3,119			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 244571900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/07/2016	11/07/2017	11/07/2017	Closing Sale	2,500,000	2,500,000	1.010000	66,000		102,628		102,628		36,294			36,628			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 245103100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/14/2016	11/07/2017	11/07/2017	Closing Sale	95,000	95,000	1.010000	1,397		3,900		3,900		268			2,503			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 244573100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/07/2016	11/07/2017	11/07/2017	Closing Sale	237,500	237,500	1.020000	5,439		7,612		7,612		3,182			2,173			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 245205900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/15/2016	11/07/2017	11/07/2017	Closing Sale	925,000	925,000	1.020000	12,673		29,185		29,185		3,994			16,512			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 245103700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/14/2016	11/07/2017	11/07/2017	Closing Sale	170,000	170,000	1.020000	2,108		5,449		5,449		493			3,341			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 244572500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/07/2016	11/07/2017	11/07/2017	Closing Sale	587,000	587,000	1.020000	13,560		19,108		19,108		7,911			5,548			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 244574900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/07/2016	11/07/2017	11/07/2017	Closing Sale	100,000	100,000	1.020000	2,160		2,855		2,855		1,291			695			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 245104300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/14/2016	11/07/2017	11/07/2017	Closing Sale	100,000	100,000	1.020000	1,230		3,155		3,155		292			1,925			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 244573700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/07/2016	11/07/2017	11/07/2017	Closing Sale	1,600,000	1,600,000	1.020000	36,320		50,482		50,482		21,308			14,162			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 245205300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/15/2016	11/07/2017	11/07/2017	Closing Sale	165,000	165,000	1.020000	2,277		5,288		5,288		709			3,011			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 244574300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/07/2016	11/07/2017	11/07/2017	Closing Sale	1,090,000	1,090,000	1.020000	24,525		33,846		33,846		14,428			9,321			0010

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JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 245604700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/21/2016	11/07/2017	11/07/2017	Closing Sale	80,000	80,000	1.020000	1,040		2,524		2,524		289			1,484			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 244576100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/07/2016	11/07/2017	11/07/2017	Closing Sale	625,000	625,000	1.030000	12,438		14,720		14,720		7,676			2,282			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 245104900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/14/2016	11/07/2017	11/07/2017	Closing Sale	350,000	350,000	1.030000	3,605		7,893		7,893		1,009			4,288			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 244577300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/07/2016	11/07/2017	11/07/2017	Closing Sale	225,000	225,000	1.030000	4,118		4,174		4,174		2,621			57			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 244576700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/07/2016	11/07/2017	11/07/2017	Closing Sale	435,000	435,000	1.030000	8,526		9,810		9,810		5,300			1,284			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 245605300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/21/2016	11/07/2017	11/07/2017	Closing Sale	134,000	134,000	1.030000	1,353		2,486		2,486		461			1,132			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 244575500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/07/2016	11/07/2017	11/07/2017	Closing Sale	540,000	540,000	1.030000	11,178		14,068		14,068		6,782			2,890			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 245206500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/15/2016	11/14/2017	11/14/2017	Closing Sale	100,000	100,000	1.010000	3,010		6,436		6,436		419			3,426			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 245207100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/15/2016	11/14/2017	11/14/2017	Closing Sale	600,000	600,000	1.010000	17,880		38,318		38,318		2,479			20,438			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 245106700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/14/2016	11/14/2017	11/14/2017	Closing Sale	1,065,000	1,065,000	1.010000	28,223		68,014		68,014		887			39,792			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 245106100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/14/2016	11/14/2017	11/14/2017	Closing Sale	135,000	135,000	1.010000	3,605		8,689		8,689		107			5,085			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 245208900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/15/2016	11/14/2017	11/14/2017	Closing Sale	1,160,000	1,160,000	1.020000	29,928		63,061		63,061		5,197			33,133			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 245207700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/15/2016	11/14/2017	11/14/2017	Closing Sale	150,000	150,000	1.020000	3,990		8,454		8,454		661			4,464			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 245605900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/21/2016	11/14/2017	11/14/2017	Closing Sale	425,000	425,000	1.020000	10,583		23,104		23,104		1,522			12,522			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 245107900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/14/2016	11/14/2017	11/14/2017	Closing Sale	400,000	400,000	1.020000	9,080		21,745		21,745		552			12,665			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 246092500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/28/2016	11/14/2017	11/14/2017	Closing Sale	225,000	225,000	1.020000	5,873		12,232		12,232		1,076			6,359			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 245208300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/15/2016	11/14/2017	11/14/2017	Closing Sale	150,000	150,000	1.020000	3,900		8,229		8,229		670			4,329			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 245107300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/14/2016	11/14/2017	11/14/2017	Closing Sale	625,000	625,000	1.020000	14,438		34,602		34,602		843			20,164			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 245108500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/14/2016	11/14/2017	11/14/2017	Closing Sale	600,000	600,000	1.020000	13,560		32,318		32,318		896			18,758			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 245606500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/21/2016	11/14/2017	11/14/2017	Closing Sale	100,000	100,000	1.030000	2,170		4,586		4,586		381			2,416			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 245209500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/15/2016	11/14/2017	11/14/2017	Closing Sale	262,500	262,500	1.030000	6,221		12,827		12,827		1,220			6,605			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 245109100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/14/2016	11/14/2017	11/14/2017	Closing Sale	262,500	262,500	1.030000	5,460		12,827		12,827		459			7,367			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 245210100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/15/2016	11/14/2017	11/14/2017	Closing Sale	350,000	350,000	1.030000	7,840		15,877		15,877		1,645			8,037			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 245210700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/15/2016	11/14/2017	11/14/2017	Closing Sale	85,000	85,000	1.030000	1,777		3,516		3,516		396			1,739			0010

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JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 245109700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/14/2016	11/14/2017	11/14/2017	Closing Sale	455,000	455,000	1.030000	9,055		21,095		21,095		828			12,041			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 245607700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/21/2016	11/21/2017	11/21/2017	Closing Sale	1,730,175	1,730,175	1.010000	46,023		128,708		128,708		5,933			82,685			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 245753700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/22/2016	11/21/2017	11/21/2017	Closing Sale	375,000	375,000	1.020000	8,925		24,334		24,334		1,741			15,409			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 247176400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	12/07/2016	11/21/2017	11/21/2017	Closing Sale	110,000	110,000	1.020000	2,618		6,808		6,808		638			4,190			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 245609500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/21/2016	11/21/2017	11/21/2017	Closing Sale	519,798	519,798	1.020000	11,799		33,470		33,470		1,944			21,670			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 247175800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	12/07/2016	11/21/2017	11/21/2017	Closing Sale	260,000	260,000	1.020000	6,500		16,871		16,871		1,516			10,371			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 245608300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/21/2016	11/21/2017	11/21/2017	Closing Sale	585,236	585,236	1.020000	13,577		38,561		38,561		2,133			24,984			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 245608900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/21/2016	11/21/2017	11/21/2017	Closing Sale	619,523	619,523	1.020000	14,125		40,201		40,201		2,257			26,076			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 246093100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/28/2016	11/21/2017	11/21/2017	Closing Sale	400,000	400,000	1.020000	9,600		25,956		25,956		1,937			16,356			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 245611300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/21/2016	11/21/2017	11/21/2017	Closing Sale	210,708	210,708	1.030000	4,151		11,777		11,777		815			7,626			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 246094900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/28/2016	11/21/2017	11/21/2017	Closing Sale	75,000	75,000	1.030000	1,448		3,892		3,892		361			2,444			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 245611900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/21/2016	11/21/2017	11/21/2017	Closing Sale	140,912	140,912	1.030000	2,593		7,312		7,312		550			4,719			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 246093700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/28/2016	11/21/2017	11/21/2017	Closing Sale	100,000	100,000	1.030000	2,190		5,939		5,939		483			3,749			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 246094300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/28/2016	11/21/2017	11/21/2017	Closing Sale	175,000	175,000	1.030000	3,623		9,781		9,781		853			6,158			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 245754300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/22/2016	11/21/2017	11/21/2017	Closing Sale	190,000	190,000	1.030000	3,648		9,859		9,859		894			6,211			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 245610700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/21/2016	11/21/2017	11/21/2017	Closing Sale	465,061	465,061	1.030000	9,301		26,457		26,457		1,778			17,156			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 245610100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/21/2016	11/21/2017	11/21/2017	Closing Sale	337,858	337,858	1.030000	7,061		20,065		20,065		1,294			13,004			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 246189900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/29/2016	11/28/2017	11/28/2017	Closing Sale	100,000	100,000	1.010000	2,590		7,615		7,615		326			5,025			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 246096700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/28/2016	11/28/2017	11/28/2017	Closing Sale	2,554,000	2,554,000	1.010000	67,681		193,206		193,206		10,444			125,525			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 246098500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/28/2016	11/28/2017	11/28/2017	Closing Sale	1,010,750	1,010,750	1.020000	23,045		66,859		66,859		4,334			43,814			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 246097300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/28/2016	11/28/2017	11/28/2017	Closing Sale	636,000	636,000	1.020000	15,073		43,660		43,660		2,679			28,587			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 247177000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	12/07/2016	11/28/2017	11/28/2017	Closing Sale	175,000	175,000	1.020000	4,393		11,926		11,926		1,018			7,533			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 246097900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/28/2016	11/28/2017	11/28/2017	Closing Sale	933,500	933,500	1.020000	21,564		62,683		62,683		3,923			41,119			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 246190500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/29/2016	11/28/2017	11/28/2017	Closing Sale	760,000	760,000	1.020000	17,328		51,793		51,793		2,672			34,465			0010

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JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 246191700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/29/2016	11/28/2017	11/28/2017	Closing Sale	150,000	150,000	1.020000	3,150		9,472		9,472		543			6,322			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 248441500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	12/22/2016	11/28/2017	11/28/2017	Closing Sale	360,000	360,000	1.020000	9,252		24,533		24,533		2,310			15,281			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 246191100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/29/2016	11/28/2017	11/28/2017	Closing Sale	174,000	174,000	1.020000	3,845		11,510		11,510		624			7,664			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 246192300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/29/2016	11/28/2017	11/28/2017	Closing Sale	85,000	85,000	1.030000	1,581		4,773		4,773		310			3,192			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 246099100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/28/2016	11/28/2017	11/28/2017	Closing Sale	288,250	288,250	1.030000	5,996		17,482		17,482		1,242			11,486			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 247177600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	12/07/2016	11/28/2017	11/28/2017	Closing Sale	290,000	290,000	1.030000	6,438		17,588		17,588		1,655			11,150			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 246099700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/28/2016	11/28/2017	11/28/2017	Closing Sale	422,750	422,750	1.030000	8,413		24,582		24,582		1,807			16,169			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 246100300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/28/2016	11/28/2017	11/28/2017	Closing Sale	154,000	154,000	1.030000	2,972		8,647		8,647		668			5,675			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 247180600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	12/07/2016	12/07/2017	12/07/2017	Closing Sale	2,200,000	2,200,000	1.010000	58,080		121,603		121,603		13,941			63,523			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 247180000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	12/07/2016	12/07/2017	12/07/2017	Closing Sale	300,000	300,000	1.010000	7,980		16,732		16,732		1,900			8,752			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 247183000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	12/07/2016	12/07/2017	12/07/2017	Closing Sale	935,000	935,000	1.020000	21,225		42,799		42,799		5,803			21,574			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 247181800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	12/07/2016	12/07/2017	12/07/2017	Closing Sale	2,650,000	2,650,000	1.020000	62,010		126,602		126,602		16,421			64,592			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 248442100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	12/22/2016	12/07/2017	12/07/2017	Closing Sale	180,000	180,000	1.020000	4,248		8,599		8,599		1,150			4,351			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 247181200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	12/07/2016	12/07/2017	12/07/2017	Closing Sale	155,000	155,000	1.020000	3,658		7,482		7,482		963			3,824			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 247182400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	12/07/2016	12/07/2017	12/07/2017	Closing Sale	1,210,000	1,210,000	1.020000	27,951		56,597		56,597		7,567			28,646			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 248442700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	12/22/2016	12/07/2017	12/07/2017	Closing Sale	625,000	625,000	1.020000	14,250		28,609		28,609		3,933			14,359			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 247183600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	12/07/2016	12/07/2017	12/07/2017	Closing Sale	735,000	735,000	1.020000	16,538		33,277		33,277		4,542			16,739			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 247324800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	12/08/2016	12/07/2017	12/07/2017	Closing Sale	1,925,000	1,925,000	1.020000	46,970		91,965		91,965		13,854			44,995			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 247184800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	12/07/2016	12/07/2017	12/07/2017	Closing Sale	675,000	675,000	1.030000	13,433		25,498		25,498		4,074			12,065			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 247326000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	12/08/2016	12/07/2017	12/07/2017	Closing Sale	105,000	105,000	1.030000	2,111		3,756		3,756		719			1,646			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 247184200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	12/07/2016	12/07/2017	12/07/2017	Closing Sale	480,000	480,000	1.030000	9,936		19,332		19,332		2,903			9,396			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 247325400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	12/08/2016	12/07/2017	12/07/2017	Closing Sale	200,000	200,000	1.030000	4,340		8,055		8,055		1,410			3,715			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 249805000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	01/10/2017	12/07/2017	12/07/2017	Closing Sale	150,000	150,000	1.030000	3,075		5,816		5,816		2,741			2,741			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 247185400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	12/07/2016	12/07/2017	12/07/2017	Closing Sale	225,000	225,000	1.030000	4,320		8,049		8,049		1,336			3,729			0010

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JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 254677800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/07/2017	12/07/2017	12/07/2017	Closing Sale	1,168	150,000	128.120000		4,275	7,617		7,617					3,342			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 254677800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/07/2017	12/07/2017	12/07/2017	Expiration		150,000	128.120000													0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 247722600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2016	12/14/2017	12/14/2017	Closing Sale	2,540,000	2,540,000	1.010000	67,818		160,374		160,374		14,619			92,556			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 248443300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/22/2016	12/14/2017	12/14/2017	Closing Sale	100,000	100,000	1.010000	2,740		6,264		6,264		665			3,524			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 250344300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/18/2017	12/14/2017	12/14/2017	Closing Sale	345,000	345,000	1.020000	8,142		18,333		18,333					10,191			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 247723200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2016	12/14/2017	12/14/2017	Closing Sale	1,850,000	1,850,000	1.020000	43,475		102,008		102,008		10,501			58,533			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 249805600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/10/2017	12/14/2017	12/14/2017	Closing Sale	175,000	175,000	1.020000	4,148		9,212		9,212					5,064			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 248444500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/22/2016	12/14/2017	12/14/2017	Closing Sale	100,000	100,000	1.020000	2,240		5,014		5,014		634			2,774			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 247723800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2016	12/14/2017	12/14/2017	Closing Sale	1,065,000	1,065,000	1.020000	24,602		57,658		57,658		6,007			33,057			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 247724400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2016	12/14/2017	12/14/2017	Closing Sale	1,045,000	1,045,000	1.020000	23,826		55,531		55,531		5,956			31,705			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 248443900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/22/2016	12/14/2017	12/14/2017	Closing Sale	750,000	750,000	1.020000	18,225		41,355		41,355		4,859			23,130			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 247725000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2016	12/14/2017	12/14/2017	Closing Sale	508,000	508,000	1.030000	10,566		24,201		24,201		2,832			13,634			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 248445100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/22/2016	12/14/2017	12/14/2017	Closing Sale	190,000	190,000	1.030000	3,800		8,196		8,196		1,175			4,396			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 247725600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2016	12/14/2017	12/14/2017	Closing Sale	713,000	713,000	1.030000	14,189		32,184		32,184		3,904			17,996			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 248367600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2016	12/21/2017	12/21/2017	Closing Sale	3,000,000	3,000,000	1.010000	79,800		197,054		197,054		21,788			117,254			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 248445700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/22/2016	12/21/2017	12/21/2017	Closing Sale	240,000	240,000	1.010000	5,808		14,684		14,684		1,575			8,876			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 248678500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/29/2016	12/21/2017	12/21/2017	Closing Sale	275,000	275,000	1.020000	6,353		16,688		16,688		1,550			10,336			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 248368200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2016	12/21/2017	12/21/2017	Closing Sale	1,850,000	1,850,000	1.020000	45,510		112,267		112,267		13,203			66,757			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 248368800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2016	12/21/2017	12/21/2017	Closing Sale	800,000	800,000	1.020000	18,400		45,348		45,348		5,550			26,948			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 248369400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2016	12/21/2017	12/21/2017	Closing Sale	1,060,000	1,060,000	1.020000	23,956		59,026		59,026		7,286			35,070			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 248446300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/22/2016	12/21/2017	12/21/2017	Closing Sale	500,000	500,000	1.020000	11,250		28,342		28,342		3,222			17,092			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 248679100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/29/2016	12/21/2017	12/21/2017	Closing Sale	200,000	200,000	1.030000	3,920		10,137		10,137		1,096			6,217			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 248370000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2016	12/21/2017	12/21/2017	Closing Sale	300,000	300,000	1.030000	6,270		15,205		15,205		2,033			8,935			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 248371200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2016	12/21/2017	12/21/2017	Closing Sale	130,000	130,000	1.030000	2,509		6,004		6,004		846			3,495			0010

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JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 248370600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2016	12/21/2017	12/21/2017	Closing Sale	435,000	435,000	1.030000	8,700		20,960		20,960		2,883			12,260			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 248446900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/22/2016	12/21/2017	12/21/2017	Closing Sale	185,000	185,000	1.030000	3,774		9,377		9,377		1,162			5,603			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 248592600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2016	12/28/2017	12/28/2017	Closing Sale	2,285,000	2,285,000	1.010000	60,096		178,257		178,257		13,599			118,162			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 248592000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2016	12/28/2017	12/28/2017	Closing Sale	270,000	270,000	1.010000	7,155		21,198		21,198		1,606			14,043			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 248679700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/29/2016	12/28/2017	12/28/2017	Closing Sale	260,000	260,000	1.010000	6,812		20,283		20,283		1,518			13,471			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 248593200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2016	12/28/2017	12/28/2017	Closing Sale	625,000	625,000	1.020000	15,188		45,633		45,633		3,680			30,445			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 248680300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/29/2016	12/28/2017	12/28/2017	Closing Sale	200,000	200,000	1.020000	4,460		13,602		13,602		1,138			9,142			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 249806200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/10/2017	12/28/2017	12/28/2017	Closing Sale	150,000	150,000	1.020000		3,825	10,952		10,952					7,127			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 248594400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2016	12/28/2017	12/28/2017	Closing Sale	745,000	745,000	1.020000	16,688		50,669		50,669		4,311			33,981			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 248593800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2016	12/28/2017	12/28/2017	Closing Sale	640,000	640,000	1.020000	14,656		44,488		44,488		3,687			29,832			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 248595600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2016	12/28/2017	12/28/2017	Closing Sale	387,500	387,500	1.030000	7,673		23,448		23,448		2,182			15,776			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 248595000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2016	12/28/2017	12/28/2017	Closing Sale	120,000	120,000	1.030000	2,472		7,561		7,561		678			5,089			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 220617200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/16/2016	05/15/2017	05/15/2017	Closing Sale	524,611	524,611	1.000000	11,856		13,668		11,856		3,932			1,812			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.03 231420600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2016	09/21/2017	09/21/2017	Expiration	566,641	566,641	1.030000	11,616				11,616		9,321			(11,616)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 221405700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/24/2016	04/21/2017	04/21/2017	Closing Sale	89,066	89,066	1.000000	1,585		1,960		1,585		80			375			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 223592800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/22/2016	05/15/2017	05/15/2017	Closing Sale	81,464	81,464	1.000000	1,678		2,122		1,678		584			444			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 221104600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/18/2016	05/15/2017	05/15/2017	Closing Sale	97,893	97,893	1.000000	1,733		2,550		1,733		434			818			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 221406900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/24/2016	05/22/2017	05/22/2017	Closing Sale	140,891	140,891	1.000000	2,635		5,239		2,635		139			2,604			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 223594000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/22/2016	06/07/2017	06/07/2017	Closing Sale	85,714	85,714	1.000000	1,911		2,885		1,911		705			974			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 223594600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/22/2016	06/14/2017	06/14/2017	Closing Sale	92,154	92,154	1.000000	1,862		2,735		1,862		722			873			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 223595200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/22/2016	06/21/2017	06/21/2017	Closing Sale	100,470	100,470	1.000000	1,899		2,275		1,899		726			376			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 223790100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2016	06/28/2017	06/28/2017	Closing Sale	98,671	98,671	1.000000	1,845		937		1,845		1,151			(908)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 229128100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/16/2016	07/21/2017	07/21/2017	Closing Sale	100,000	100,000	1.000000	1,940		1,037		1,940		1,423			(903)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 227252200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/21/2016	07/21/2017	07/21/2017	Closing Sale	459,071	459,071	1.000000	8,493		4,760		8,493		6,115			(3,733)			0010

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JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 227819000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/29/2016	07/28/2017	07/28/2017	Closing Sale	94,317	94,317	1.000000	1,801		848		1,801		1,305			(953)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 227701800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/28/2016	07/28/2017	07/28/2017	Closing Sale	256,400	256,400	1.000000	4,769		2,306		4,769		3,414			(2,463)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 228264900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/08/2016	08/07/2017	08/07/2017	Closing Sale	131,952	131,952	1.000000	2,454		1,972		2,454		1,724			(482)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 229061700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/15/2016	08/14/2017	08/14/2017	Closing Sale	144,338	144,338	1.000000	2,685		142		2,685		2,007			(2,543)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 229489300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/23/2016	08/14/2017	08/14/2017	Closing Sale	112,500	112,500	1.000000	2,160		111		2,160		1,630			(2,049)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 229434300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/22/2016	08/21/2017	08/21/2017	Closing Sale	197,777	197,777	1.000000	3,698		15		3,698		2,748			(3,683)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 230312200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/07/2016	09/07/2017	09/07/2017	Closing Sale	106,765	106,765	1.000000	1,986		1,667		1,986		1,506			(319)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 230869500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/14/2016	09/14/2017	09/14/2017	Closing Sale	107,090	107,090	1.000000	2,003		4,072		2,003		1,002			2,070			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 241875800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/29/2016	09/14/2017	09/14/2017	Closing Sale	106,500	106,500	1.000000	2,694		4,050		4,050		1,614			1,355			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 231016800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2016	09/14/2017	09/14/2017	Closing Sale	110,000	110,000	1.000000	2,123		4,183		2,123		1,096			2,060			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 231543300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/22/2016	09/21/2017	09/21/2017	Closing Sale	75,000	75,000	1.000000	1,515		1,576		1,515		1,009			61			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 231417600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/21/2016	09/21/2017	09/21/2017	Closing Sale	234,767	234,767	1.000000	4,390		4,932		4,390		2,812			542			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 242414300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/07/2016	09/28/2017	09/28/2017	Closing Sale	75,000	75,000	1.000000	1,178		301		301		762			(876)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 241877000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/29/2016	09/28/2017	09/28/2017	Closing Sale	100,000	100,000	1.000000	1,960		402		402		1,371			(1,558)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 232201000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/28/2016	09/28/2017	09/28/2017	Closing Sale	153,451	153,451	1.000000	2,870		616		616		2,032			(2,253)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 242874800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2016	10/09/2017	10/09/2017	Closing Sale	100,000	100,000	1.000000	1,770		2,335		2,335		967			565			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 242407700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/07/2016	10/09/2017	10/09/2017	Closing Sale	338,936	338,936	1.000000	6,338		7,914		7,914		3,639			1,576			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 243339600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/21/2016	10/16/2017	10/16/2017	Closing Sale	90,000	90,000	1.000000	1,791		3,710		3,710		944			1,919			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 242878400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2016	10/16/2017	10/16/2017	Closing Sale	234,844	234,844	1.000000	4,392		9,680		9,680		2,175			5,288			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 243344400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/21/2016	10/23/2017	10/23/2017	Closing Sale	419,104	419,104	1.000000	7,879		11,818		11,818		4,437			3,939			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 243932500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/28/2016	10/23/2017	10/23/2017	Closing Sale	150,000	150,000	1.000000	2,445		4,230		4,230		1,216			1,785			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 244566500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2016	10/30/2017	10/30/2017	Closing Sale	100,000	100,000	1.000000	1,900		4,169		4,169		821			2,269			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 244569500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2016	11/07/2017	11/07/2017	Closing Sale	500,000	500,000	1.000000	9,350		22,500		22,500		4,163			13,150			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 245101300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2016	11/07/2017	11/07/2017	Closing Sale	92,000	92,000	1.000000	1,104		4,204		4,204		141			3,100			0010

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JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 245751300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/22/2016	11/14/2017	11/14/2017	Closing Sale	80,000	80,000	1.000000	1,808		4,240		4,240		152			2,432			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 245201700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/15/2016	11/14/2017	11/14/2017	Closing Sale	185,000	185,000	1.000000	3,830		8,547		8,547		330			4,718			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 245751900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/22/2016	11/21/2017	11/21/2017	Closing Sale	180,000	180,000	1.000000	3,510		8,226		8,226		397			4,716			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 247174000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2016	11/28/2017	11/28/2017	Closing Sale	130,000	130,000	1.000000	2,717		6,500		6,500		404			3,783			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 246188700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/29/2016	11/28/2017	11/28/2017	Closing Sale	135,000	135,000	1.000000	2,633		6,750		6,750		231			4,118			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 247178200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2016	12/07/2017	12/07/2017	Closing Sale	450,000	450,000	1.000000	9,000		22,680		22,680		1,658			13,680			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 247323600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/08/2016	12/07/2017	12/07/2017	Closing Sale	100,000	100,000	1.000000	2,140		5,370		5,370		444			3,230			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 248438500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/22/2016	12/14/2017	12/14/2017	Closing Sale	750,000	750,000	1.000000	15,975		40,125		40,125		3,026			24,150			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 248364600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2016	12/21/2017	12/21/2017	Closing Sale	270,000	270,000	1.000000	5,535		14,175		14,175		1,192			8,640			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 248439700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/22/2016	12/21/2017	12/21/2017	Closing Sale	275,000	275,000	1.000000	5,500		14,163		14,163		1,127			8,663			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.05 248675500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/29/2016	12/28/2017	12/28/2017	Closing Sale	63,000	63,000	1.000000	1,247		3,150		3,150		227			1,903			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 220274100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/10/2016	04/21/2017	04/21/2017	Closing Sale	130,301	130,301	1.000000	3,166		2,868		3,166		685			(299)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 220274700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/10/2016	04/28/2017	04/28/2017	Closing Sale	132,309	132,309	1.000000	2,990		3,368		2,990		833			378			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 220192400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/09/2016	05/08/2017	05/08/2017	Closing Sale	237,328	237,328	1.000000	4,960		6,736		4,960		1,196			1,776			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 221104000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/18/2016	05/08/2017	05/08/2017	Closing Sale	130,754	130,754	1.000000	2,811		3,711		2,811		686			900			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 220616600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/16/2016	05/15/2017	05/15/2017	Closing Sale	231,770	231,770	1.000000	5,029		6,038		5,029		1,605			1,009			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 221406300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/24/2016	05/15/2017	05/15/2017	Closing Sale	142,499	142,499	1.000000	2,608		3,713		2,608		479			1,105			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 222055200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/01/2016	05/30/2017	05/30/2017	Closing Sale	366,063	366,063	1.000000	7,797		14,455		7,797		513			6,658			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 222685000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/08/2016	06/07/2017	06/07/2017	Closing Sale	449,340	449,340	1.000000	9,975		15,125		9,975		3,570			5,149			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 223853200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/29/2016	06/21/2017	06/21/2017	Closing Sale	395,357	395,357	1.000000	11,940		8,954		11,940		6,623			(2,986)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 223595800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/22/2016	06/21/2017	06/21/2017	Closing Sale	200,371	200,371	1.000000	4,428		4,538		4,428		1,794			110			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 227308100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/22/2016	06/28/2017	06/28/2017	Closing Sale	262,926	262,926	1.000000	6,442		2,496		6,442		4,422			(3,946)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 223790700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/28/2016	06/28/2017	06/28/2017	Closing Sale	171,765	171,765	1.000000	3,796		1,631		3,796		2,460			(2,165)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 223853800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/29/2016	06/28/2017	06/28/2017	Closing Sale	186,006	186,006	1.000000	4,241		1,766		4,241		2,834			(2,475)			0010

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JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 224490300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	07/07/2016	07/07/2017	07/07/2017	Expiration	163,734	163,734	1.000000	3,537				3,537		2,840			(3,537)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 225613200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	07/14/2016	07/14/2017	07/14/2017	Expiration	379,833	379,833	1.000000	8,204				8,204		6,368			(8,204)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 229128700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/16/2016	07/21/2017	07/21/2017	Closing Sale	335,000	335,000	1.000000	7,605		3,474		7,605		5,696			(4,131)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 227252800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	07/21/2016	07/21/2017	07/21/2017	Closing Sale	453,245	453,245	1.000000	9,790		4,700		9,790		7,207			(5,090)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 227819600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	07/29/2016	07/28/2017	07/28/2017	Closing Sale	328,783	328,783	1.000000	7,365		2,957		7,365		5,457			(4,408)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 227702400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	07/28/2016	07/28/2017	07/28/2017	Closing Sale	850,004	850,004	1.000000	18,360		7,645		18,360		13,427			(10,715)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 228265500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/08/2016	08/07/2017	08/07/2017	Closing Sale	402,170	402,170	1.000000	8,687		6,011		8,687		6,234			(2,676)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 230486700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/08/2016	08/14/2017	08/14/2017	Closing Sale	120,000	120,000	1.000000	2,568		118		2,568		1,946			(2,450)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 229062300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/15/2016	08/14/2017	08/14/2017	Closing Sale	731,462	731,462	1.000000	15,800		721		15,800		12,010			(15,079)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 229489900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/23/2016	08/14/2017	08/14/2017	Closing Sale	300,000	300,000	1.000000	6,720		296		6,720		5,166			(6,424)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 229434900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/22/2016	08/21/2017	08/21/2017	Closing Sale	1,231,256	1,231,256	1.000000	26,718		93		26,718		20,189			(26,625)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 230487300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/08/2016	08/21/2017	08/21/2017	Closing Sale	350,000	350,000	1.000000	7,490		27		7,490		5,634			(7,463)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 229763100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/29/2016	08/28/2017	08/28/2017	Closing Sale	1,022,341	1,022,341	1.000000	22,185		6,577		22,185		16,767			(15,608)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 231015600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/15/2016	09/07/2017	09/07/2017	Closing Sale	175,000	175,000	1.000000	2,678		2,733		2,678		1,803			55			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 230312800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/07/2016	09/07/2017	09/07/2017	Closing Sale	1,230,491	1,230,491	1.000000	26,825		19,216		26,825		20,672			(7,609)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 230870100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/14/2016	09/14/2017	09/14/2017	Closing Sale	676,099	676,099	1.000000	14,739		25,710		14,739		7,531			10,971			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 231542700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/22/2016	09/14/2017	09/14/2017	Closing Sale	1,375,000	1,375,000	1.000000	37,950		52,287		37,950		23,290			14,337			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 231017400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/15/2016	09/14/2017	09/14/2017	Closing Sale	100,000	100,000	1.000000	2,250		3,803		2,250		1,184			1,553			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 231418200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/21/2016	09/21/2017	09/21/2017	Closing Sale	1,333,280	1,333,280	1.000000	29,066		28,008		29,066		18,964			(1,058)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 231543900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/22/2016	09/21/2017	09/21/2017	Closing Sale	100,000	100,000	1.000000	2,360		2,101		2,360		1,602			(259)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 241876400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/29/2016	09/21/2017	09/21/2017	Closing Sale	282,775	282,775	1.000000	6,419		5,940		6,419		4,306			(479)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 242414900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	10/07/2016	09/28/2017	09/28/2017	Closing Sale	300,000	300,000	1.000000	5,340		1,205		1,205		3,493			(4,135)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 232201600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/28/2016	09/28/2017	09/28/2017	Closing Sale	1,034,642	1,034,642	1.000000	22,555		4,155		4,155		16,185			(18,401)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 242875400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	10/14/2016	10/09/2017	10/09/2017	Closing Sale	541,000	541,000	1.000000	11,036		12,633		12,633		6,108			1,596			0010

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JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 242408300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/07/2016	10/09/2017	10/09/2017	Closing Sale	1,187,230	1,187,230	1.000000	25,882		27,722		27,722		15,067			1,841			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 242879000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2016	10/16/2017	10/16/2017	Closing Sale	975,916	975,916	1.000000	21,275		40,226		40,226		10,664			18,951			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 243340200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/21/2016	10/16/2017	10/16/2017	Closing Sale	400,000	400,000	1.000000	9,360		16,488		16,488		5,011			7,128			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 243345000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/21/2016	10/23/2017	10/23/2017	Closing Sale	917,260	917,260	1.000000	20,088		25,865		25,865		11,436			5,777			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 243933100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/28/2016	10/23/2017	10/23/2017	Closing Sale	310,000	310,000	1.000000	5,859		8,741		8,741		2,935			2,882			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 244567100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2016	10/30/2017	10/30/2017	Closing Sale	400,000	400,000	1.000000	8,880		16,676		16,676		3,851			7,796			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 245201100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/15/2016	11/07/2017	11/07/2017	Closing Sale	200,000	200,000	1.000000	2,980		10,210		10,210		562			7,230			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 244570100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2016	11/07/2017	11/07/2017	Closing Sale	1,370,000	1,370,000	1.000000	30,003		69,940		69,940		13,441			39,937			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 245101900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2016	11/07/2017	11/07/2017	Closing Sale	710,000	710,000	1.000000	9,727		36,246		36,246		1,144			26,519			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 245105500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2016	11/14/2017	11/14/2017	Closing Sale	680,000	680,000	1.000000	14,892		40,800		40,800		(281)			25,908			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 245603500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2016	11/14/2017	11/14/2017	Closing Sale	475,000	475,000	1.000000	11,163		28,500		28,500		564			17,338			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 245607100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2016	11/21/2017	11/21/2017	Closing Sale	694,690	694,690	1.000000	15,283		41,681		41,681		1,053			26,398			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 245752500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/22/2016	11/21/2017	11/21/2017	Closing Sale	280,000	280,000	1.000000	6,356		16,800		16,800		621			10,444			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 246188100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/29/2016	11/21/2017	11/21/2017	Closing Sale	155,000	155,000	1.000000	3,457		9,533		9,533		238			6,076			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 248365200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2016	12/21/2017	12/21/2017	Closing Sale	290,000	290,000	1.000000	6,351		17,255		17,255		1,334			10,904			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 248673700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/29/2016	12/21/2017	12/21/2017	Closing Sale	215,000	215,000	1.000000	4,537		12,900		12,900		801			8,364			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 249802000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/10/2017	12/28/2017	12/28/2017	Closing Sale	240,000	240,000	1.000000		5,568	15,000		15,000					9,432			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 249801400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/10/2017	12/28/2017	12/28/2017	Closing Sale	190,000	190,000	1.000000		4,237	10,925		10,925					6,688			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 248588400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2016	12/28/2017	12/28/2017	Closing Sale	155,000	155,000	1.000000	3,302		8,913		8,913		569			5,611			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 248589000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2016	12/28/2017	12/28/2017	Closing Sale	127,500	127,500	1.000000	2,831		7,969		7,969		476			5,138			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.06 248676100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/29/2016	12/28/2017	12/28/2017	Closing Sale	125,000	125,000	1.000000	2,663		7,188		7,188		460			4,525			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 218370100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	04/15/2016	04/17/2017	04/17/2017	Closing Sale	293,047	293,047	1.000000	6,975		5,381		6,975		1,727			(1,593)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 222054600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/01/2016	05/08/2017	05/08/2017	Closing Sale	78,443	78,443	1.000000	1,577		2,226		1,577		273			650			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 223593400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/22/2016	05/30/2017	05/30/2017	Closing Sale	59,292	59,292	1.000000	1,702		2,341		1,702		467			640			0010

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JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 227308700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	07/22/2016	06/28/2017	06/28/2017	Closing Sale	399,005	399,005	1.000000	10,175		3,788		10,175		7,047			(6,387)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 224490900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	07/07/2016	07/07/2017	07/07/2017	Expiration	100,000	100,000	1.000000	2,240				2,240		1,808			(2,240)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 225613800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	07/14/2016	07/14/2017	07/14/2017	Expiration	146,358	146,358	1.000000	3,293				3,293		2,573			(3,293)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 227253400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	07/21/2016	07/21/2017	07/21/2017	Closing Sale	99,193	99,193	1.000000	2,232		1,029		2,232		1,655			(1,203)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 227820200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	07/29/2016	07/28/2017	07/28/2017	Closing Sale	245,124	245,124	1.000000	5,711		2,205		5,711		4,259			(3,507)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 227703000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	07/28/2016	07/28/2017	07/28/2017	Closing Sale	200,000	200,000	1.000000	4,500		1,799		4,500		3,315			(2,701)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 228266100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/08/2016	08/07/2017	08/07/2017	Closing Sale	502,425	502,425	1.000000	11,305		7,509		11,305		8,174			(3,795)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 229490500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/23/2016	08/14/2017	08/14/2017	Closing Sale	250,000	250,000	1.000000	5,825		246		5,825		4,502			(5,579)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 229062900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/15/2016	08/14/2017	08/14/2017	Closing Sale	136,648	136,648	1.000000	3,075		135		3,075		2,352			(2,940)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 229435500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/22/2016	08/21/2017	08/21/2017	Closing Sale	206,751	206,751	1.000000	4,652		16		4,652		3,532			(4,636)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 229763700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	08/29/2016	08/28/2017	08/28/2017	Closing Sale	337,754	337,754	1.000000	7,633		2,173		7,633		5,804			(5,460)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 230313400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/07/2016	09/07/2017	09/07/2017	Closing Sale	437,558	437,558	1.000000	9,889		6,833		9,889		7,654			(3,056)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 231016200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/15/2016	09/07/2017	09/07/2017	Closing Sale	300,000	300,000	1.000000	4,740		4,685		4,740		3,207			(55)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 231018000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/15/2016	09/14/2017	09/14/2017	Closing Sale	650,000	650,000	1.000000	15,275		24,717		15,275		8,133			9,442			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 230870700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/14/2016	09/14/2017	09/14/2017	Closing Sale	198,447	198,447	1.000000	4,505		7,546		4,505		2,324			3,042			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 231418800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/21/2016	09/21/2017	09/21/2017	Closing Sale	140,015	140,015	1.000000	3,164		2,941		3,164		2,074			(223)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 231544500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/22/2016	09/21/2017	09/21/2017	Closing Sale	290,000	290,000	1.000000	7,134		6,092		7,134		4,876			(1,042)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 242413700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	10/07/2016	09/21/2017	09/22/2017	Closing Sale	500,000	500,000	1.000000	10,350		10,503		10,350		6,457			153			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 241877600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/29/2016	09/28/2017	09/28/2017	Closing Sale	300,000	300,000	1.000000	6,190		1,205		1,205		4,294			(4,985)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 232202200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	09/28/2016	09/28/2017	09/28/2017	Closing Sale	403,142	403,142	1.000000	9,151		1,619		1,619		6,604			(7,533)			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 242408900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	10/07/2016	10/09/2017	10/09/2017	Closing Sale	1,664,281	1,664,281	1.000000	37,779		38,862		38,862		22,151			1,083			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 242876000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	10/14/2016	10/09/2017	10/09/2017	Closing Sale	111,000	111,000	1.000000	2,353		2,592		2,592		1,311			239			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 245750700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	11/22/2016	10/16/2017	10/16/2017	Closing Sale	70,000	70,000	1.000000	994		2,885		2,885		207			1,891			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 243340800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUG0FU57RNE97	10/21/2016	10/16/2017	10/16/2017	Closing Sale	230,000	230,000	1.000000	5,612		9,480		9,480		3,027			3,868			0010

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JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 242880200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/14/2016	10/16/2017	10/16/2017	Closing Sale	209,625	209,625	1.000000	4,758		8,640		8,640		2,402			3,882			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 243345600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/21/2016	10/23/2017	10/23/2017	Closing Sale	247,500	247,500	1.000000	5,643		6,979		6,979		3,233			1,336			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 244567700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2016	10/30/2017	10/30/2017	Closing Sale	200,000	200,000	1.000000	4,640		8,338		8,338		2,034			3,698			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 250974200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/26/2017	11/07/2017	11/07/2017	Closing Sale	250,000	250,000	1.000000		4,750	12,763		12,763					8,013			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 245102500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2016	11/07/2017	11/07/2017	Closing Sale	500,000	500,000	1.000000	7,000		25,526		25,526		737			18,526			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 244570700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/07/2016	11/07/2017	11/07/2017	Closing Sale	762,500	762,500	1.000000	17,385		38,927		38,927		7,835			21,542			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 245202300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/15/2016	11/14/2017	11/14/2017	Closing Sale	210,000	210,000	1.000000	5,271		13,650		13,650		371			8,379			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 245604100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/21/2016	11/14/2017	11/14/2017	Closing Sale	120,000	120,000	1.000000	2,940		7,800		7,800		140			4,860			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 246091900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2016	11/21/2017	11/21/2017	Closing Sale	275,000	275,000	1.000000	6,545		17,875		17,875		660			11,330			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 245753100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/22/2016	11/21/2017	11/21/2017	Closing Sale	430,000	430,000	1.000000	10,148		27,950		27,950		946			17,802			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 247174600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2016	11/28/2017	11/28/2017	Closing Sale	600,000	600,000	1.000000	15,000		42,000		42,000		2,084			27,000			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 247175200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2016	11/28/2017	11/28/2017	Closing Sale	175,000	175,000	1.000000	4,445		12,688		12,688		613			8,243			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 246189300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/29/2016	11/28/2017	11/28/2017	Closing Sale	1,390,000	1,390,000	1.000000	32,109		97,300		97,300		2,188			65,191			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 246095500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2016	11/28/2017	11/28/2017	Closing Sale	925,000	925,000	1.000000	21,830		64,750		64,750		1,914			42,920			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 248671900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/29/2016	11/28/2017	11/28/2017	Closing Sale	100,000	100,000	1.000000	2,520		7,000		7,000		367			4,480			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 247178800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2016	12/07/2017	12/07/2017	Closing Sale	2,900,000	2,900,000	1.000000	68,440		189,295		189,295		11,713			120,855			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 247179400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/07/2016	12/07/2017	12/07/2017	Closing Sale	1,075,000	1,075,000	1.000000	25,693		70,170		70,170		4,316			44,477			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 247324200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/08/2016	12/07/2017	12/07/2017	Closing Sale	200,000	200,000	1.000000	4,880		13,055		13,055		968			8,175			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 247721400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2016	12/07/2017	12/07/2017	Closing Sale	1,825,000	1,825,000	1.000000	45,260		119,125		119,125		9,299			73,865			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 248672500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/29/2016	12/14/2017	12/14/2017	Closing Sale	200,000	200,000	1.000000	4,840		14,500		14,500		770			9,660			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 247722000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2016	12/14/2017	12/14/2017	Closing Sale	2,500,000	2,500,000	1.000000	59,250		176,648		176,648		8,983			117,398			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.07 248589600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2016	12/28/2017	12/28/2017	Closing Sale	170,000	170,000	1.000000	3,859		11,050		11,050		653			7,191			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.08 246096100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/28/2016	11/28/2017	11/28/2017	Closing Sale	450,000	450,000	1.000000	10,935		33,750		33,750		927			22,815			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.08 249800800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/10/2017	12/07/2017	12/07/2017	Closing Sale	480,000	480,000	1.000000		12,432	31,332		31,332					18,900			0010

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JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.08 248673100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/29/2016	12/14/2017	12/14/2017	Closing Sale	170,000	170,000	1.000000	4,284		12,349		12,349		671			8,065			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.08 248439100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/22/2016	12/14/2017	12/14/2017	Closing Sale	1,350,000	1,350,000	1.000000	34,830		98,063		98,063		6,137			63,233			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.08 248674300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/29/2016	12/21/2017	12/21/2017	Closing Sale	200,000	200,000	1.000000	4,680		15,000		15,000		796			10,320			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.08 248366400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2016	12/21/2017	12/21/2017	Closing Sale	430,000	430,000	1.000000	10,793		32,544		32,544		2,208			21,751			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.08 248365800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2016	12/21/2017	12/21/2017	Closing Sale	4,075,000	4,075,000	1.000000	99,430		305,625		305,625		20,275			206,195			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.08 248440300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/22/2016	12/21/2017	12/21/2017	Closing Sale	875,000	875,000	1.000000	21,000		65,625		65,625		4,006			44,625			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.08 248440900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/22/2016	12/21/2017	12/21/2017	Closing Sale	250,000	250,000	1.000000	6,250		18,921		18,921		1,184			12,671			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.08 248676700	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/29/2016	12/28/2017	12/28/2017	Closing Sale	715,000	715,000	1.000000	17,732		57,200		57,200		2,868			39,468			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.08 249802600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/10/2017	12/28/2017	12/28/2017	Closing Sale	1,085,000	1,085,000	1.000000		28,210	86,800		86,800					58,590			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.08 248590200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2016	12/28/2017	12/28/2017	Closing Sale	2,785,000	2,785,000	1.000000	69,068		222,800		222,800		11,178			153,732			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.09 248674900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/29/2016	12/21/2017	12/21/2017	Closing Sale	720,000	720,000	1.000000	17,640		54,493		54,493		2,919			36,853			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.09 248367000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2016	12/21/2017	12/21/2017	Closing Sale	695,000	695,000	1.000000	17,862		52,601		52,601		3,652			34,739			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.09 249803200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/10/2017	12/28/2017	12/28/2017	Closing Sale	720,000	720,000	1.000000		19,584	63,369		63,369					43,785			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.09 248590800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2016	12/28/2017	12/28/2017	Closing Sale	490,000	490,000	1.000000	12,446		41,650		41,650		2,009			29,204			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.09 250341900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/18/2017	12/28/2017	12/28/2017	Closing Sale	225,000	225,000	1.000000		6,098	19,803		19,803					13,705			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.09 248677900	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/29/2016	12/28/2017	12/28/2017	Closing Sale	100,000	100,000	1.000000	2,590		8,801		8,801		415			6,211			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.09 248677300	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/29/2016	12/28/2017	12/28/2017	Closing Sale	550,000	550,000	1.000000	13,970		46,750		46,750		2,255			32,780			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.09 248591400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/28/2016	12/28/2017	12/28/2017	Closing Sale	1,630,000	1,630,000	1.000000	42,380		143,460		143,460		6,919			101,080			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 1.09 250974800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/26/2017	12/28/2017	12/28/2017	Closing Sale	250,000	250,000	1.000000		7,325	21,250		21,250					13,925			0010
JPMORGAN CHASE BANK NA EQFIID - EEJ EQFIID JPM 222753000 ...	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/09/2016	06/14/2017	06/14/2017	Closing Sale	4,710	600,000	126.750000	19,680		19,169		19,680		10,170			(511)			0010
JPMORGAN CHASE BANK NA EQFIID - EEJ EQFIID JPM 223984200 ...	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/30/2016	06/21/2017	06/21/2017	Closing Sale	2,800	365,000	129.700000	11,789		980		11,789		8,946			(10,809)			0010
JPMORGAN CHASE BANK NA EQFIID - EEJ EQFIID JPM 223984200 ...	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/30/2016	06/21/2017	06/21/2017	Expiration		365,000	129.700000													0010
JPMORGAN CHASE BANK NA EQFIID - EEJ EQFIID JPM 224572900 ...	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/08/2016	06/21/2017	06/21/2017	Expiration	3,767	500,000	132.070000	15,950				15,950		14,009			(15,950)			0010
JPMORGAN CHASE BANK NA EQFIID - EEJ EQFIID JPM 231546900 ...	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/22/2016	09/21/2017	09/21/2017	Closing Sale	1,708	225,000	131.160000	7,335		4,269		7,335		5,491			(3,066)			0010
JPMORGAN CHASE BANK NA MXEA Asian UpStk1,710.39 247318200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/08/2016	11/14/2017	11/14/2017	Closing Sale	712	1,158,002	1627.390000	34,148		59,060		59,060		(166)			24,912			0010
JPMORGAN CHASE BANK NA MXEA Asian UpStk1,710.62 247318800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/08/2016	11/21/2017	11/21/2017	Closing Sale	918	1,491,586	1625.140000	45,258		78,455		78,455		(72)			33,198			0010

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JPMORGAN CHASE BANK NA MXEA Asian UpStk1,719.25 247319400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/08/2016	11/28/2017	11/28/2017	Closing Sale	529	861,920	1628.230000	27,124		48,182		48,182		265			21,058			0010
JPMORGAN CHASE BANK NA MXEA Asian UpStk1,735.54 247317600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/08/2016	11/07/2017	11/07/2017	Closing Sale	760	1,249,890	1645.480000	34,987		68,409		68,409		444			33,422			0010
JPMORGAN CHASE BANK NA MXEA Asian UpStk1,762.87 247320000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/08/2016	12/07/2017	12/07/2017	Closing Sale	527	880,749	1672.710000	20,709		47,473		47,473		848			26,764			0010
JPMORGAN CHASE BANK NA MXEA Euro UpStk1,647.75 247320600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/08/2016	11/07/2017	11/07/2017	Closing Sale	1,832	3,018,777	1647.750000	77,514		137,661		137,661		3,170			60,147			0010
JPMORGAN CHASE BANK NA MXEA Euro UpStk1,702.98 247321800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/08/2016	11/21/2017	11/21/2017	Closing Sale	1,533	2,490,998	1625.140000	70,539		119,312		119,312		1,906			48,773			0010
JPMORGAN CHASE BANK NA MXEA Euro UpStk1,703.06 247321200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/08/2016	11/14/2017	11/14/2017	Closing Sale	1,303	2,121,222	1627.390000	58,694		98,632		98,632		2,051			39,938			0010
JPMORGAN CHASE BANK NA MXEA Euro UpStk1,709.15 247322400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/08/2016	11/28/2017	11/28/2017	Closing Sale	1,600	2,605,249	1628.230000	75,970		129,476		129,476		2,586			53,506			0010
JPMORGAN CHASE BANK NA MXEA Euro UpStk1,755.17 247323000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/08/2016	12/07/2017	12/07/2017	Closing Sale	1,189	1,989,337	1672.710000	50,842		98,069		98,069		2,718			47,227			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Asian UpStk 2,391.38 250654300	Equity Indexed Annuities	EXH 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	01/23/2017	12/28/2017	12/28/2017	Closing Sale	444	999,999	2249.920000	25,921		62,873		62,873					36,952			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 190224900	Equity Indexed Annuities	EXH 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/18/2015	12/29/2017	12/29/2017	Closing Sale	24,000,000	24,000,000	1.050000	1,197,600		3,460,792		3,460,792		354,343			2,263,192			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 190225500	Equity Indexed Annuities	EXH 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/18/2015	12/29/2017	12/29/2017	Closing Sale	2,000,000	2,000,000	1.080000	79,000		238,399		238,399		28,305			159,399			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 190226100	Equity Indexed Annuities	EXH 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/18/2015	12/29/2017	12/29/2017	Closing Sale	2,000,000	2,000,000	1.100000	60,800		188,399		188,399		26,145			127,599			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 1,990.26 201421400	Equity Indexed Annuities	EXH 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	01/14/2016	01/17/2017	01/17/2017	Closing Sale	2,372	4,559,143	1921.840000	86,624		162,311		86,624		(75,203)			75,688			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 1,999.67 201422000	Equity Indexed Annuities	EXH 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	01/14/2016	01/17/2017	01/17/2017	Closing Sale	2,573	4,944,491	1921.840000	105,812		200,240		105,812		(93,784)			94,428			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,017.55 201422600	Equity Indexed Annuities	EXH 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	01/14/2016	01/17/2017	01/17/2017	Closing Sale	9,129	17,545,342	1921.840000	450,915		873,780		450,915		(419,590)			422,864			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,031.38 201423800	Equity Indexed Annuities	EXH 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	01/14/2016	01/17/2017	01/17/2017	Closing Sale	2,638	5,070,429	1921.840000	146,535		289,002		146,535		(141,227)			142,466			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,359.86 250657300	Equity Indexed Annuities	EXH 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	01/23/2017	12/14/2017	12/14/2017	Closing Sale	3,439	7,749,999	2253.280000	193,434		366,574		366,574					173,141			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,374.14 250656700	Equity Indexed Annuities	EXH 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	01/23/2017	12/21/2017	12/21/2017	Closing Sale	3,311	7,500,011	2265.180000	183,761		360,767		360,767					177,006			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2,376.05 250656100	Equity Indexed Annuities	EXH 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	01/23/2017	12/28/2017	12/28/2017	Closing Sale	2,222	4,999,997	2249.920000	144,938		280,299		280,299					135,360			0010
MORGAN STANLEY & CO. INTERNATI S&P 500 Euro UpStk 2022.54 201423200	Equity Indexed Annuities	EXH 5	Equity/Index	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	01/14/2016	01/17/2017	01/17/2017	Closing Sale	3,792	7,288,424	1921.840000	196,059		381,897		196,059		(184,336)			185,838			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 1,993.29 213692300	Equity Indexed Annuities	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/29/2016	02/28/2017	02/28/2017	Closing Sale	1,958	3,783,417	1932.230000	65,075		119,559		65,075		(49,842)			54,484			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,003.92 213692900	Equity Indexed Annuities	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/29/2016	02/28/2017	02/28/2017	Closing Sale	1,957	3,780,485	1932.230000	75,232		140,264		75,232		(59,361)			65,033			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,009.52 213693500	Equity Indexed Annuities	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/29/2016	02/28/2017	02/28/2017	Closing Sale	2,525	4,879,448	1932.230000	103,932		195,180		103,932		(83,182)			91,248			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,011.26 213694100	Equity Indexed Annuities	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/29/2016	02/28/2017	02/28/2017	Closing Sale	1,812	3,500,676	1932.230000	75,965		143,181		75,965		(61,258)			67,216			0010

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of 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)
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,014.35 213694700	Equity Indexed Annuities	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/29/2016	02/28/2017	02/28/2017	Closing Sale	3,085	5,960,381	1932.230000	134,109		253,317		134,109		(108,538)			119,208			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,017.25 213695300	Equity Indexed Annuities	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/29/2016	02/28/2017	02/28/2017	Closing Sale	1,669	3,224,928	1932.230000	74,818		141,900		74,818		(61,029)			67,082			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,019.18 213695900	Equity Indexed Annuities	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/29/2016	02/28/2017	02/28/2017	Closing Sale	4,803	9,280,200	1932.230000	219,941		417,607		219,941		(179,699)			197,667			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,024.40 213696500	Equity Indexed Annuities	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/29/2016	02/28/2017	02/28/2017	Closing Sale	1,204	2,327,296	1932.230000	57,950		111,015		57,950		(48,176)			53,066			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,030.58 213697100	Equity Indexed Annuities	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/29/2016	02/28/2017	02/28/2017	Closing Sale	3,475	6,714,066	1932.230000	177,251		341,744		177,251		(149,022)			164,493			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,034.06 213697700	Equity Indexed Annuities	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/29/2016	02/28/2017	02/28/2017	Closing Sale	6,666	12,881,116	1932.230000	350,366		678,845		350,366		(297,263)			328,478			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,060.72 213698300	Equity Indexed Annuities	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/29/2016	02/28/2017	02/28/2017	Closing Sale	1,251	2,418,114	1932.230000	80,040		160,800		80,040		(72,412)			80,761			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,101.62 215600900	Equity Indexed Annuities	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/28/2016	03/28/2017	03/28/2017	Closing Sale	2,727	5,555,312	2037.050000	96,662		176,091		96,662		(57,186)			79,429			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,101.62 215600900	Equity Indexed Annuities	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/28/2016	03/28/2017	03/28/2017	Expiration		5,555,312	2037.050000													0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,113.64 215601500	Equity Indexed Annuities	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/28/2016	03/28/2017	03/28/2017	Closing Sale	1,739	3,541,484	2037.050000	71,538		133,154		71,538		(44,067)			61,617			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,113.64 215601500	Equity Indexed Annuities	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/28/2016	03/28/2017	03/28/2017	Expiration		3,541,484	2037.050000													0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,118.53 215602100	Equity Indexed Annuities	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/28/2016	03/28/2017	03/28/2017	Closing Sale	4,126	8,405,372	2037.050000	179,875		336,207		179,875		(111,236)			156,332			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,118.53 215602100	Equity Indexed Annuities	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/28/2016	03/28/2017	03/28/2017	Expiration		8,405,372	2037.050000													0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,120.37 215602700	Equity Indexed Annuities	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/28/2016	03/30/2017	03/28/2017	Closing Sale	2,221	4,523,978	2037.050000	98,622		185,041		98,622		(61,434)			86,419			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,120.37 215602700	Equity Indexed Annuities	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/28/2016	03/30/2017	03/30/2017	Expiration		4,523,978	2037.050000													0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,125.46 215603300	Equity Indexed Annuities	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/28/2016	03/28/2017	03/28/2017	Closing Sale	3,409	6,943,343	2037.050000	159,696		301,348		159,696		(100,205)			141,652			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,125.46 215603300	Equity Indexed Annuities	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/28/2016	03/28/2017	03/28/2017	Expiration		6,943,343	2037.050000													0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,134.42 215603900	Equity Indexed Annuities	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/28/2016	03/28/2017	03/28/2017	Closing Sale	3,108	6,331,435	2037.050000	157,652		302,640		157,652		(101,728)			144,987			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,134.42 215603900	Equity Indexed Annuities	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/28/2016	03/28/2017	03/28/2017	Expiration		6,331,435	2037.050000	1				1					(1)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,138.90 215604500	Equity Indexed Annuities	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/28/2016	03/28/2017	03/28/2017	Closing Sale	8,599	17,516,486	2037.050000	453,676		875,803		453,676		(294,471)			422,126			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,138.90 215604500	Equity Indexed Annuities	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/28/2016	03/28/2017	03/28/2017	Expiration		17,516,486	2037.050000	1				1					(1)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,144.81 215605100	Equity Indexed Annuities	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/28/2016	03/28/2017	03/28/2017	Closing Sale	5,912	12,043,882	2037.050000	327,594		637,122		327,594		(214,262)			309,528			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,383.79 253534500	Equity Indexed Annuities	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/22/2017	12/28/2017	12/28/2017	Closing Sale	1,784	4,013,857	2249.920000		154,031	238,824		238,824					84,794			0010
SUNTRUST S&P 500 Asian UpStk 1,949.26 211471500	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	02/17/2016	02/08/2017	02/08/2017	Closing Sale	834	1,546,066	1853.440000	47,163		79,929		47,163		(32,709)			32,766			0010
SUNTRUST S&P 500 Asian UpStk 1,990.17 211472100	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	02/17/2016	02/16/2017	02/16/2017	Closing Sale	606	1,148,172	1895.580000	29,704		57,294		29,704		(27,540)			27,590			0010

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SUNTRUST S&P 500 Asian UpStk 2,022.66 213830700	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	03/01/2016	02/28/2017	02/28/2017	Closing Sale	572	1,105,158	1932.230000	27,609		51,722		27,609		(24,052)			24,114			0010
SUNTRUST S&P 500 Asian UpStk 2,024.20 214404900	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	03/08/2016	02/28/2017	02/28/2017	Closing Sale	758	1,464,553	1932.230000	40,922		69,710		40,922		(28,705)			28,787			0010
SUNTRUST S&P 500 Asian UpStk 2,041.41 213830100	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	03/01/2016	02/22/2017	02/21/2017	Closing Sale	834	1,622,917	1945.500000	39,833		80,007		39,833		(40,094)			40,175			0010
SUNTRUST S&P 500 Asian UpStk 2,051.32 201004100	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	01/08/2016	01/09/2017	01/09/2017	Closing Sale	530	1,030,362	1943.090000	27,447		57,391		27,447		(29,934)			29,944			0010
SUNTRUST S&P 500 Asian UpStk 2,119.93 221319200	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	05/23/2016	05/22/2017	05/22/2017	Closing Sale	1,564	3,203,609	2048.040000	57,024		112,453		57,024		(50,595)			55,428			0010
SUNTRUST S&P 500 Asian UpStk 2,123.38 217439700	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	04/07/2016	04/07/2017	04/07/2017	Closing Sale	2,698	5,508,886	2041.910000	108,525		219,799		108,525		(106,249)			111,274			0010
SUNTRUST S&P 500 Asian UpStk 2,136.04 217440900	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	04/07/2016	04/07/2017	04/07/2017	Closing Sale	2,419	4,939,305	2041.910000	108,665		227,697		108,665		(112,103)			119,032			0010
SUNTRUST S&P 500 Asian UpStk 2,136.31 221319800	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	05/23/2016	05/22/2017	05/22/2017	Closing Sale	2,615	5,356,414	2048.040000	111,413		230,861		111,413		(107,581)			119,448			0010
SUNTRUST S&P 500 Asian UpStk 2,136.46 215640800	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	03/29/2016	03/28/2017	03/28/2017	Closing Sale	685	1,395,379	2037.050000	30,996		68,096		30,996		(35,027)			37,100			0010
SUNTRUST S&P 500 Asian UpStk 2,144.01 217442100	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	04/07/2016	04/07/2017	04/07/2017	Closing Sale	869	1,773,836	2041.910000	41,330		88,696		41,330		(44,049)			47,365			0010
SUNTRUST S&P 500 Asian UpStk 2,145.32 221320400	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	05/23/2016	05/22/2017	05/22/2017	Closing Sale	730	1,495,583	2048.040000	33,501		71,039		33,501		(33,483)			37,538			0010
SUNTRUST S&P 500 Asian UpStk 2,147.20 215640200	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	03/29/2016	03/21/2017	03/21/2017	Closing Sale	1,024	2,101,700	2051.600000	41,141		97,935		41,141		(53,404)			56,794			0010
SUNTRUST S&P 500 Asian UpStk 2,149.09 219591600	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	04/28/2016	04/28/2017	04/28/2017	Closing Sale	1,056	2,191,699	2075.810000	38,793		77,371		38,793		(32,835)			38,578			0010
SUNTRUST S&P 500 Asian UpStk 2,149.11 217443300	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	04/07/2016	04/07/2017	04/07/2017	Closing Sale	2,416	4,933,653	2041.910000	118,901		259,016		118,901		(128,969)			140,115			0010
SUNTRUST S&P 500 Asian UpStk 2,150.44 221321000	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	05/23/2016	05/22/2017	05/22/2017	Closing Sale	1,287	2,635,872	2048.040000	61,152		131,791		61,152		(62,639)			70,639			0010
SUNTRUST S&P 500 Asian UpStk 2,158.91 217444500	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	04/07/2016	04/07/2017	04/07/2017	Closing Sale	1,888	3,854,215	2041.910000	98,668		220,844		98,668		(109,703)			122,176			0010
SUNTRUST S&P 500 Asian UpStk 2,162.79 219592200	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	04/28/2016	04/28/2017	04/28/2017	Closing Sale	2,619	5,436,968	2075.810000	109,283		227,818		109,283		(96,655)			118,535			0010
SUNTRUST S&P 500 Asian UpStk 2,170.51 221321600	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	05/23/2016	05/22/2017	05/22/2017	Closing Sale	1,256	2,573,207	2048.040000	67,418		153,874		67,418		(74,190)			86,456			0010
SUNTRUST S&P 500 Asian UpStk 2,176.28 219592800	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	04/28/2016	04/28/2017	04/28/2017	Closing Sale	2,445	5,074,448	2075.810000	113,668		245,605		113,668		(101,866)			131,938			0010
SUNTRUST S&P 500 Asian UpStk 2,193.72 219593400	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	04/28/2016	04/28/2017	04/28/2017	Closing Sale	2,148	4,459,763	2075.810000	111,048		253,323		111,048		(98,218)			142,275			0010
SUNTRUST S&P 500 Asian UpStk 2,213.85 219594000	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	04/28/2016	04/28/2017	04/28/2017	Closing Sale	532	1,105,147	2075.810000	30,281		73,492		30,281		(24,852)			43,211			0010
SUNTRUST S&P 500 Asian UpStk 2,224.02 243352200	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	10/21/2016	10/23/2017	10/23/2017	Closing Sale	1,927	4,125,334	2141.160000	77,556		159,645		159,645		(34,768)			82,089			0010
SUNTRUST S&P 500 Asian UpStk 2,243.16 225614400	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	07/14/2016	07/14/2017	07/14/2017	Closing Sale	791	1,711,325	2163.750000	29,178		62,806		29,178		(8,162)			33,628			0010
SUNTRUST S&P 500 Asian UpStk 2,248.00 243352800	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	10/21/2016	10/23/2017	10/23/2017	Closing Sale	3,421	7,325,749	2141.160000	166,295		365,542		365,542		(80,165)			199,247			0010
SUNTRUST S&P 500 Asian UpStk 2,254.60 228271500	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	08/08/2016	08/07/2017	08/07/2017	Closing Sale	1,377	3,002,341	2180.890000	48,788		101,474		48,788		(8,725)			52,685			0010
SUNTRUST S&P 500 Asian UpStk 2,258.50 243353400	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	10/21/2016	10/23/2017	10/23/2017	Closing Sale	1,623	3,475,234	2141.160000	84,101		190,450		190,450		(41,432)			106,349			0010
SUNTRUST S&P 500 Asian UpStk 2,261.34 225615000	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	07/14/2016	07/14/2017	07/14/2017	Closing Sale	1,181	2,555,644	2163.750000	50,474		115,265		50,474		(12,330)			64,791			0010
SUNTRUST S&P 500 Asian UpStk 2,271.94 225615600	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	07/14/2016	07/14/2017	07/14/2017	Closing Sale	835	1,807,534	2163.750000	38,229		90,379		38,229		(8,394)			52,149			0010
SUNTRUST S&P 500 Asian UpStk 2,276.19 228272100	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	08/08/2016	08/07/2017	08/07/2017	Closing Sale	2,204	4,806,027	2180.890000	93,958		210,013		93,958		(14,338)			116,055			0010
SUNTRUST S&P 500 Asian UpStk 2,278.41 243354000	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	10/21/2016	10/23/2017	10/23/2017	Closing Sale	2,795	5,984,623	2141.160000	159,789		383,619		383,619		(82,034)			223,829			0010
SUNTRUST S&P 500 Asian UpStk 2,280.59 225616200	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	07/14/2016	07/14/2017	07/14/2017	Closing Sale	1,928	4,172,329	2163.750000	92,417		225,301		92,417		(18,286)			132,884			0010
SUNTRUST S&P 500 Asian UpStk 2,293.21 228272700	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	08/08/2016	08/07/2017	08/07/2017	Closing Sale	1,292	2,817,490	2180.890000	61,280		145,106		61,280		(7,743)			83,826			0010
SUNTRUST S&P 500 Asian UpStk 2,293.21 228272700	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	08/08/2016	08/07/2017	08/07/2017	Expiration		2,817,490	2180.890000													0010
SUNTRUST S&P 500 Asian UpStk 2,298.66 228273300	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	08/08/2016	08/07/2017	08/07/2017	Closing Sale	3,539	7,718,895	2180.890000	172,517		416,827		172,517		(20,038)			244,310			0010
SUNTRUST S&P 500 Asian UpStk 2,299.20 225616800	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	07/14/2016	07/14/2017	07/14/2017	Closing Sale	1,657	3,585,021	2163.750000	85,861		209,982		85,861		(12,868)			124,120			0010
SUNTRUST S&P 500 Asian UpStk 2,319.81 228273900	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	08/08/2016	08/07/2017	08/07/2017	Closing Sale	2,528	5,513,739	2180.890000	134,260		333,987		134,260		(10,202)			199,727			0010
SUNTRUST S&P 500 Asian UpStk 2,336.99 248620200	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	12/28/2016	12/28/2017	12/28/2017	Closing Sale	1,403	3,157,438	2249.920000	58,728		122,190		122,190		5,066			63,462			0010

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of 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)
SUNTRUST S&P 500 Asian UpStk 2,338.90 247726200	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	12/14/2016	12/14/2017	12/14/2017	Closing Sale	1,739	3,917,699	2253.280000	69,147		148,864		148,864		6,143			79,717			0010
SUNTRUST S&P 500 Asian UpStk 2,361.97 248620800	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	12/28/2016	12/28/2017	12/28/2017	Closing Sale	1,242	2,793,518	2249.920000	61,457		139,122		139,122		4,682			77,665			0010
SUNTRUST S&P 500 Asian UpStk 2,367.97 247726800	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	12/14/2016	12/14/2017	12/14/2017	Closing Sale	2,317	5,221,369	2253.280000	113,043		265,763		265,763		10,897			152,721			0010
SUNTRUST S&P 500 Asian UpStk 2,369.17 248621400	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	12/28/2016	12/28/2017	12/28/2017	Closing Sale	1,808	4,067,733	2249.920000	93,151		215,598		215,598		7,268			122,446			0010
SUNTRUST S&P 500 Asian UpStk 2,376.31 247727400	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	12/14/2016	12/14/2017	12/14/2017	Closing Sale	999	2,250,090	2253.280000	50,740		122,856		122,856		4,915			72,116			0010
SUNTRUST S&P 500 Asian UpStk 2,384.47 248622000	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	12/28/2016	12/28/2017	12/28/2017	Closing Sale	1,848	4,157,051	2249.920000	102,263		248,600		248,600		8,130			146,337			0010
SUNTRUST S&P 500 Asian UpStk 2,388.48 247728000	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	12/14/2016	12/14/2017	12/14/2017	Closing Sale	1,537	3,463,057	2253.280000	82,594		207,788		207,788		8,374			125,194			0010
SUNTRUST S&P 500 Asian UpStk 2,394.36 248622600	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	12/28/2016	12/28/2017	12/28/2017	Closing Sale	1,332	2,997,298	2249.920000	76,431		192,420		192,420		5,900			115,989			0010
SUNTRUST S&P 500 Asian UpStk 2,395.46 247728600	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	12/14/2016	12/14/2017	12/14/2017	Closing Sale	1,382	3,113,734	2253.280000	76,442		196,474		196,474		7,974			120,032			0010
SUNTRUST S&P 500 Euro UpStk 1,931.28 211473300	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	02/17/2016	02/07/2017	02/07/2017	Closing Sale	784	1,452,708	1853.440000	36,133		61,010		36,133		(24,087)			24,877			0010
SUNTRUST S&P 500 Euro UpStk 1,936.27 204405300	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	01/21/2016	01/23/2017	01/23/2017	Closing Sale	3,273	6,117,321	1868.990000	117,453		220,212		117,453		(101,822)			102,759			0010
SUNTRUST S&P 500 Euro UpStk 1,940.92 213831300	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	03/01/2016	02/07/2017	02/07/2017	Closing Sale	760	1,408,948	1853.440000	42,266		66,501		42,266		(23,352)			24,235			0010
SUNTRUST S&P 500 Euro UpStk 1,944.68 204405900	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	01/21/2016	01/23/2017	01/23/2017	Closing Sale	2,244	4,194,733	1868.990000	89,767		169,878		89,767		(79,362)			80,111			0010
SUNTRUST S&P 500 Euro UpStk 1,944.68 204405900	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	01/21/2016	01/23/2017	01/23/2017	Expiration		4,194,733	1868.990000													0010
SUNTRUST S&P 500 Euro UpStk 1,949.63 211473900	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	02/17/2016	02/07/2017	02/07/2017	Closing Sale	1,933	3,582,366	1853.440000	107,948		185,918		107,948		(75,439)			77,970			0010
SUNTRUST S&P 500 Euro UpStk 1,953.09 204406500	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	01/21/2016	01/23/2017	01/23/2017	Closing Sale	6,755	12,624,804	1868.990000	296,683		568,085		296,683		(268,801)			271,403			0010
SUNTRUST S&P 500 Euro UpStk 1,958.89 211349300	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	02/16/2016	02/14/2017	02/14/2017	Closing Sale	2,973	5,635,116	1895.580000	101,432		188,206		101,432		(82,925)			86,774			0010
SUNTRUST S&P 500 Euro UpStk 1,958.89 211349300	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	02/16/2016	02/14/2017	02/14/2017	Expiration		5,635,116	1895.580000													0010
SUNTRUST S&P 500 Euro UpStk 1,967.11 204407700	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	01/21/2016	01/23/2017	01/23/2017	Closing Sale	2,553	4,771,774	1868.990000	128,361		250,513		128,361		(120,921)			122,152			0010
SUNTRUST S&P 500 Euro UpStk 1,970.64 211349900	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	02/16/2016	02/14/2017	02/14/2017	Closing Sale	2,220	4,208,498	1895.580000	88,799		166,645		88,799		(74,289)			77,846			0010
SUNTRUST S&P 500 Euro UpStk 1,975.52 204408300	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	01/21/2016	01/23/2017	01/23/2017	Closing Sale	3,208	5,995,128	1868.990000	173,259		341,714		173,259		(166,698)			168,455			0010
SUNTRUST S&P 500 Euro UpStk 1,976.14 211350500	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	02/16/2016	02/14/2017	02/14/2017	Closing Sale	5,562	10,543,536	1895.580000	236,175		448,088		236,175		(202,144)			211,914			0010
SUNTRUST S&P 500 Euro UpStk 1,976.14 213831900	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	03/01/2016	02/14/2017	02/14/2017	Closing Sale	1,445	2,738,980	1895.580000	69,588		116,404		69,588		(44,278)			46,816			0010
SUNTRUST S&P 500 Euro UpStk 1,976.14 211350500	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	02/16/2016	02/14/2017	02/14/2017	Expiration		10,543,536	1895.580000													0010
SUNTRUST S&P 500 Euro UpStk 1,976.71 211474500	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	02/17/2016	02/14/2017	02/14/2017	Closing Sale	1,070	2,028,612	1895.580000	47,580		86,824		47,580		(37,347)			39,244			0010
SUNTRUST S&P 500 Euro UpStk 1,979.93 211351100	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	02/16/2016	02/14/2017	02/14/2017	Closing Sale	2,935	5,564,198	1895.580000	130,202		247,597		130,202		(111,917)			117,395			0010
SUNTRUST S&P 500 Euro UpStk 1,988.22 211472700	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	02/17/2016	01/30/2017	01/30/2017	Closing Sale	784	1,483,694	1893.360000	40,271		74,335		40,271		(33,246)			34,064			0010
SUNTRUST S&P 500 Euro UpStk 1,990.36 211351700	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	02/16/2016	02/14/2017	02/14/2017	Closing Sale	1,923	3,645,067	1895.580000	94,407		182,255		94,407		(83,643)			87,849			0010
SUNTRUST S&P 500 Euro UpStk 1,990.36 211351700	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	02/16/2016	02/14/2017	02/14/2017	Expiration		3,645,067	1895.580000													0010
SUNTRUST S&P 500 Euro UpStk 1,993.96 213832500	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	03/01/2016	02/14/2017	02/14/2017	Closing Sale	2,215	4,198,084	1895.580000	127,720		217,879		127,720		(85,057)			90,159			0010
SUNTRUST S&P 500 Euro UpStk 1,994.91 211475100	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	02/17/2016	02/14/2017	02/14/2017	Closing Sale	1,362	2,581,079	1895.580000	72,493		135,251		72,493		(59,578)			62,758			0010
SUNTRUST S&P 500 Euro UpStk 1,994.91 211352300	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	02/16/2016	02/14/2017	02/14/2017	Closing Sale	8,814	16,708,165	1895.580000	451,120		875,522		451,120		(403,819)			424,402			0010
SUNTRUST S&P 500 Euro UpStk 1,994.91 211352300	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	02/16/2016	02/14/2017	02/14/2017	Expiration		16,708,165	1895.580000	1				1					(1)			0010
SUNTRUST S&P 500 Euro UpStk 2,009.71 214405500	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	03/08/2016	02/28/2017	02/28/2017	Closing Sale	1,192	2,304,146	1932.230000	55,188		92,393		55,188		(33,384)			37,205			0010
SUNTRUST S&P 500 Euro UpStk 2,012.16 211352900	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	02/16/2016	02/14/2017	02/14/2017	Closing Sale	676	1,281,838	1895.580000	39,865		78,834		39,865		(36,974)			38,969			0010
SUNTRUST S&P 500 Euro UpStk 2,016.67 213834300	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	03/01/2016	02/28/2017	02/28/2017	Closing Sale	2,345	4,530,616	1932.230000	110,063		197,992		110,063		(79,505)			87,929			0010
SUNTRUST S&P 500 Euro UpStk 2,026.72 214406100	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	03/08/2016	02/28/2017	02/28/2017	Closing Sale	2,141	4,136,634	1932.230000	118,411		202,290		118,411		(74,877)			83,879			0010

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of 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)
SUNTRUST S&P 500 Euro UpStk 2,027.41 213833100	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	03/01/2016	02/21/2017	02/21/2017	Closing Sale	2,268	4,411,791	1945.500000	100,912		185,746		100,912		(77,542)			84,834			0010
SUNTRUST S&P 500 Euro UpStk 2,038.69 201006500	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	01/08/2016	01/09/2017	01/09/2017	Closing Sale	1,331	2,586,758	1943.090000	67,002		127,268		67,002		(60,178)			60,266			0010
SUNTRUST S&P 500 Euro UpStk 2,045.11 213833700	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	03/01/2016	02/21/2017	02/21/2017	Closing Sale	3,692	7,183,409	1945.500000	195,250		367,792		195,250		(156,822)			172,542			0010
SUNTRUST S&P 500 Euro UpStk 2,081.23 214406700	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	03/08/2016	03/07/2017	03/07/2017	Closing Sale	1,529	3,060,030	2001.760000	62,920		121,483		62,920		(48,722)			58,563			0010
SUNTRUST S&P 500 Euro UpStk 2,083.86 214754900	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	03/14/2016	03/14/2017	03/14/2017	Closing Sale	2,195	4,432,682	2019.640000	77,572		140,949		77,572		(49,848)			63,377			0010
SUNTRUST S&P 500 Euro UpStk 2,096.18 214755500	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	03/14/2016	03/14/2017	03/14/2017	Closing Sale	1,109	2,240,769	2019.640000	45,712		84,920		45,712		(30,656)			39,209			0010
SUNTRUST S&P 500 Euro UpStk 2,100.43 214756100	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	03/14/2016	03/14/2017	03/14/2017	Closing Sale	2,687	5,426,986	2019.640000	116,138		217,091		116,138		(78,720)			100,954			0010
SUNTRUST S&P 500 Euro UpStk 2,101.25 214407300	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	03/08/2016	03/07/2017	03/07/2017	Closing Sale	1,317	2,636,638	2001.760000	65,871		131,044		65,871		(53,610)			65,173			0010
SUNTRUST S&P 500 Euro UpStk 2,102.04 214756700	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	03/14/2016	03/14/2017	03/14/2017	Closing Sale	2,159	4,360,266	2019.640000	95,054		177,896		95,054		(64,506)			82,842			0010
SUNTRUST S&P 500 Euro UpStk 2,104.80 217446300	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	04/07/2016	04/07/2017	04/07/2017	Closing Sale	2,377	4,853,302	2041.910000	82,021		149,480		82,021		(46,665)			67,459			0010
SUNTRUST S&P 500 Euro UpStk 2,106.89 214757300	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	03/14/2016	03/14/2017	03/14/2017	Closing Sale	3,115	6,291,044	2019.640000	144,065		271,778		144,065		(99,152)			127,713			0010
SUNTRUST S&P 500 Euro UpStk 2,113.96 214757900	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	03/14/2016	03/14/2017	03/14/2017	Closing Sale	2,014	4,067,175	2019.640000	99,646		189,943		99,646		(69,756)			90,297			0010
SUNTRUST S&P 500 Euro UpStk 2,116.09 215642600	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	03/29/2016	03/28/2017	03/28/2017	Closing Sale	1,884	3,837,741	2037.050000	79,127		148,909		79,127		(49,983)			69,782			0010
SUNTRUST S&P 500 Euro UpStk 2,116.85 217446900	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	04/07/2016	04/07/2017	04/07/2017	Closing Sale	2,996	6,118,493	2041.910000	121,146		224,554		121,146		(70,907)			103,408			0010
SUNTRUST S&P 500 Euro UpStk 2,120.62 214758500	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	03/14/2016	03/14/2017	03/14/2017	Closing Sale	5,694	11,499,181	2019.640000	298,979		574,948		298,979		(212,071)			275,969			0010
SUNTRUST S&P 500 Euro UpStk 2,123.59 217448100	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	04/07/2016	04/07/2017	04/07/2017	Closing Sale	5,459	11,147,656	2041.910000	238,560		445,926		238,560		(141,354)			207,366			0010
SUNTRUST S&P 500 Euro UpStk 2,123.65 214759100	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	03/14/2016	03/14/2017	03/14/2017	Closing Sale	1,542	3,113,396	2019.640000	83,128		160,338		83,128		(59,166)			77,210			0010
SUNTRUST S&P 500 Euro UpStk 2,125.42 217449300	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	04/07/2016	04/07/2017	04/07/2017	Closing Sale	3,018	6,163,154	2041.910000	134,357		252,061		134,357		(80,160)			117,704			0010
SUNTRUST S&P 500 Euro UpStk 2,128.69 217450500	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	04/07/2016	04/07/2017	04/07/2017	Closing Sale	3,431	7,005,424	2041.910000	157,622		297,726		157,622		(95,204)			140,104			0010
SUNTRUST S&P 500 Euro UpStk 2,129.71 214759700	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	03/14/2016	03/14/2017	03/14/2017	Closing Sale	3,882	7,840,227	2019.640000	219,526		427,291		219,526		(158,322)			207,765			0010
SUNTRUST S&P 500 Euro UpStk 2,131.35 217451700	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	04/07/2016	04/07/2017	04/07/2017	Closing Sale	2,428	4,957,623	2041.910000	114,521		217,154		114,521		(69,522)			102,633			0010
SUNTRUST S&P 500 Euro UpStk 2,132.02 215641400	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	03/29/2016	03/21/2017	03/21/2017	Closing Sale	1,329	2,727,356	2051.600000	54,717		106,909		54,717		(37,346)			52,191			0010
SUNTRUST S&P 500 Euro UpStk 2,134.42 215643200	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	03/29/2016	03/28/2017	03/28/2017	Closing Sale	1,703	3,470,033	2037.050000	85,769		165,866		85,769		(56,388)			80,097			0010
SUNTRUST S&P 500 Euro UpStk 2,138.71 219594600	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	04/28/2016	04/28/2017	04/28/2017	Closing Sale	2,128	4,417,679	2075.810000	73,996		133,862		73,996		(34,443)			59,866			0010
SUNTRUST S&P 500 Euro UpStk 2,138.90 217452900	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	04/07/2016	04/07/2017	04/07/2017	Closing Sale	2,539	5,185,071	2041.910000	128,590		246,289		128,590		(78,974)			117,699			0010
SUNTRUST S&P 500 Euro UpStk 2,139.92 217454100	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	04/07/2016	04/07/2017	04/07/2017	Closing Sale	1,970	4,022,277	2041.910000	100,557		193,066		100,557		(62,027)			92,509			0010
SUNTRUST S&P 500 Euro UpStk 2,144.01 217455300	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	04/07/2016	04/07/2017	04/07/2017	Closing Sale	11,181	22,829,949	2041.910000	591,296		1,141,548		591,296		(367,045)			550,252			0010
SUNTRUST S&P 500 Euro UpStk 2,148.88 219595200	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	04/28/2016	04/28/2017	04/28/2017	Closing Sale	2,030	4,214,308	2075.810000	80,283		148,347		80,283		(38,851)			68,064			0010
SUNTRUST S&P 500 Euro UpStk 2,150.69 215642000	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	03/29/2016	03/21/2017	03/21/2017	Closing Sale	1,934	3,968,328	2051.600000	95,185		191,666		95,185		(67,450)			96,481			0010
SUNTRUST S&P 500 Euro UpStk 2,150.95 217456500	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	04/07/2016	04/07/2017	04/07/2017	Closing Sale	4,458	9,102,796	2041.910000	249,417		486,098		249,417		(156,489)			236,682			0010
SUNTRUST S&P 500 Euro UpStk 2,151.12 215643800	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	03/29/2016	03/28/2017	03/28/2017	Closing Sale	1,310	2,668,474	2037.050000	75,376		149,428		75,376		(51,098)			74,053			0010
SUNTRUST S&P 500 Euro UpStk 2,154.07 219595800	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	04/28/2016	04/28/2017	04/28/2017	Closing Sale	3,060	6,352,680	2075.810000	128,642		239,502		128,642		(62,842)			110,860			0010
SUNTRUST S&P 500 Euro UpStk 2,158.84 219596400	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	04/28/2016	04/28/2017	04/28/2017	Closing Sale	3,663	7,603,149	2075.810000	162,327		304,117		162,327		(79,817)			141,790			0010
SUNTRUST S&P 500 Euro UpStk 2,166.52 219597000	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	04/28/2016	04/28/2017	04/28/2017	Closing Sale	2,887	5,993,798	2075.810000	138,157		261,921		138,157		(68,991)			123,764			0010
SUNTRUST S&P 500 Euro UpStk 2,169.22 219597600	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	04/28/2016	04/28/2017	04/28/2017	Closing Sale	6,739	13,988,591	2075.810000	329,431		629,477		329,431		(167,216)			300,046			0010
SUNTRUST S&P 500 Euro UpStk 2,174.41 219598200	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	04/28/2016	04/28/2017	04/28/2017	Closing Sale	2,382	4,944,704	2075.810000	122,381		234,871		122,381		(62,066)			112,490			0010
SUNTRUST S&P 500 Euro UpStk 2,176.69 219598800	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	04/28/2016	04/28/2017	04/28/2017	Closing Sale	1,891	3,925,564	2075.810000	98,728		190,774		98,728		(50,779)			92,046			0010

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of 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)
SUNTRUST S&P 500 Euro UpStk 2,184.79 219599400	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDCJBGJIIY9T8XKCSX06	04/28/2016	04/28/2017	04/28/2017	Closing Sale	4,981	10,340,561	2075.810000	277,644		542,879		277,644		(144,741)			265,235			0010
SUNTRUST S&P 500 Euro UpStk 2,193.18 243946900	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDCJBGJIIY9T8XKCSX06	10/28/2016	10/30/2017	10/30/2017	Closing Sale	2,147	4,565,021	2126.410000	79,431		143,343		143,343		(15,952)			63,912			0010
SUNTRUST S&P 500 Euro UpStk 2,196.53 244580900	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDCJBGJIIY9T8XKCSX06	11/07/2016	11/07/2017	11/07/2017	Closing Sale	1,994	4,250,757	2131.520000	72,050		129,645		129,645		(13,498)			57,595			0010
SUNTRUST S&P 500 Euro UpStk 2,203.17 243947500	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDCJBGJIIY9T8XKCSX06	10/28/2016	10/30/2017	10/30/2017	Closing Sale	1,974	4,198,521	2126.410000	82,711		151,560		151,560		(17,509)			68,849			0010
SUNTRUST S&P 500 Euro UpStk 2,204.42 244581500	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDCJBGJIIY9T8XKCSX06	11/07/2016	11/07/2017	11/07/2017	Closing Sale	1,455	3,101,090	2131.520000	58,145		106,060		106,060		(11,493)			47,915			0010
SUNTRUST S&P 500 Euro UpStk 2,208.68 244582100	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDCJBGJIIY9T8XKCSX06	11/07/2016	11/07/2017	11/07/2017	Closing Sale	2,441	5,203,675	2131.520000	102,773		188,371		188,371		(20,562)			85,598			0010
SUNTRUST S&P 500 Euro UpStk 2,211.25 243948100	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDCJBGJIIY9T8XKCSX06	10/28/2016	10/30/2017	10/30/2017	Closing Sale	3,347	7,116,148	2126.410000	152,997		283,922		283,922		(33,734)			130,925			0010
SUNTRUST S&P 500 Euro UpStk 2,216.78 243948700	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDCJBGJIIY9T8XKCSX06	10/28/2016	10/30/2017	10/30/2017	Closing Sale	3,011	6,402,704	2126.410000	145,982		272,108		272,108		(32,291)			126,126			0010
SUNTRUST S&P 500 Euro UpStk 2,216.99 244582700	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDCJBGJIIY9T8XKCSX06	11/07/2016	11/07/2017	11/07/2017	Closing Sale	4,870	10,381,530	2131.520000	224,760		416,280		416,280		(46,247)			191,520			0010
SUNTRUST S&P 500 Euro UpStk 2,221.89 243949300	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDCJBGJIIY9T8XKCSX06	10/28/2016	10/30/2017	10/30/2017	Closing Sale	8,142	17,313,870	2126.410000	413,802		777,427		777,427		(93,671)			363,625			0010
SUNTRUST S&P 500 Euro UpStk 2,222.11 244583300	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDCJBGJIIY9T8XKCSX06	11/07/2016	11/07/2017	11/07/2017	Closing Sale	5,494	11,711,003	2131.520000	266,425		497,720		497,720		(56,421)			231,295			0010
SUNTRUST S&P 500 Euro UpStk 2,227.44 244583900	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDCJBGJIIY9T8XKCSX06	11/07/2016	11/07/2017	11/07/2017	Closing Sale	7,938	16,919,277	2131.520000	405,217		761,380		761,380		(86,733)			356,163			0010
SUNTRUST S&P 500 Euro UpStk 2,228.45 225617400	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDCJBGJIIY9T8XKCSX06	07/14/2016	07/14/2017	07/14/2017	Closing Sale	1,227	2,654,750	2163.750000	43,007		79,382		43,007		(9,282)			36,375			0010
SUNTRUST S&P 500 Euro UpStk 2,232.56 227712000	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDCJBGJIIY9T8XKCSX06	07/28/2016	07/28/2017	07/28/2017	Closing Sale	1,248	2,707,290	2170.060000	42,775		77,973		42,775		(7,861)			35,198			0010
SUNTRUST S&P 500 Euro UpStk 2,232.77 244584500	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDCJBGJIIY9T8XKCSX06	11/07/2016	11/07/2017	11/07/2017	Closing Sale	1,457	3,105,529	2131.520000	77,794		147,517		147,517		(17,141)			69,723			0010
SUNTRUST S&P 500 Euro UpStk 2,232.94 243949900	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDCJBGJIIY9T8XKCSX06	10/28/2016	10/30/2017	10/30/2017	Closing Sale	6,198	13,178,443	2126.410000	345,275		660,221		660,221		(82,160)			314,945			0010
SUNTRUST S&P 500 Euro UpStk 2,237.03 244585100	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDCJBGJIIY9T8XKCSX06	11/07/2016	11/07/2017	11/07/2017	Closing Sale	3,910	8,334,591	2131.520000	216,283		412,561		412,561		(48,361)			196,279			0010
SUNTRUST S&P 500 Euro UpStk 2,238.05 243950500	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDCJBGJIIY9T8XKCSX06	10/28/2016	10/30/2017	10/30/2017	Closing Sale	3,582	7,616,258	2126.410000	207,924		399,866		399,866		(49,937)			191,942			0010
SUNTRUST S&P 500 Euro UpStk 2,238.10 244585700	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDCJBGJIIY9T8XKCSX06	11/07/2016	11/07/2017	11/07/2017	Closing Sale	5,451	11,618,359	2131.520000	303,820		580,940		580,940		(68,526)			277,120			0010
SUNTRUST S&P 500 Euro UpStk 2,239.26 225618000	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDCJBGJIIY9T8XKCSX06	07/14/2016	07/14/2017	07/14/2017	Closing Sale	690	1,491,987	2163.750000	27,751		52,067		27,751		(6,154)			24,316			0010
SUNTRUST S&P 500 Euro UpStk 2,242.08 225618600	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDCJBGJIIY9T8XKCSX06	07/14/2016	07/14/2017	07/14/2017	Closing Sale	1,426	3,085,931	2163.750000	59,250		111,714		59,250		(13,173)			52,464			0010
SUNTRUST S&P 500 Euro UpStk 2,242.79 244586300	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDCJBGJIIY9T8XKCSX06	11/07/2016	11/07/2017	11/07/2017	Closing Sale	2,375	5,062,938	2131.520000	137,459		264,296		264,296		(31,167)			126,838			0010
SUNTRUST S&P 500 Euro UpStk 2,246.97 228274500	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDCJBGJIIY9T8XKCSX06	08/08/2016	08/07/2017	08/07/2017	Closing Sale	2,589	5,647,311	2180.890000	93,463		171,111		93,463		(14,163)			77,648			0010
SUNTRUST S&P 500 Euro UpStk 2,247.75 227712600	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDCJBGJIIY9T8XKCSX06	07/28/2016	07/28/2017	07/28/2017	Closing Sale	1,388	3,011,541	2170.060000	57,822		107,817		57,822		(10,776)			49,995			0010
SUNTRUST S&P 500 Euro UpStk 2,251.38 225619200	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDCJBGJIIY9T8XKCSX06	07/14/2016	07/14/2017	07/14/2017	Closing Sale	1,299	2,809,809	2163.750000	59,568		113,795		59,568		(13,150)			54,227			0010
SUNTRUST S&P 500 Euro UpStk 2,255.71 225619800	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDCJBGJIIY9T8XKCSX06	07/14/2016	07/14/2017	07/14/2017	Closing Sale	3,628	7,851,078	2163.750000	172,724		333,673		172,724		(39,099)			160,949			0010
SUNTRUST S&P 500 Euro UpStk 2,257.30 227713200	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDCJBGJIIY9T8XKCSX06	07/28/2016	07/28/2017	07/28/2017	Closing Sale	3,091	6,708,448	2170.060000	142,219		269,692		142,219		(26,903)			127,472			0010
SUNTRUST S&P 500 Euro UpStk 2,259.18 228275100	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDCJBGJIIY9T8XKCSX06	08/08/2016	08/07/2017	08/07/2017	Closing Sale	2,754	6,006,843	2180.890000	115,632		215,635		115,632		(17,427)			100,003			0010
SUNTRUST S&P 500 Euro UpStk 2,261.12 225620400	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDCJBGJIIY9T8XKCSX06	07/14/2016	07/14/2017	07/14/2017	Closing Sale	4,557	9,860,588	2163.750000	228,766		443,732		228,766		(50,624)			214,967			0010
SUNTRUST S&P 500 Euro UpStk 2,262.29 227713800	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDCJBGJIIY9T8XKCSX06	07/28/2016	07/28/2017	07/28/2017	Closing Sale	2,194	4,761,173	2170.060000	106,174		202,356		106,174		(19,780)			96,182			0010
SUNTRUST S&P 500 Euro UpStk 2,266.53 225621000	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDCJBGJIIY9T8XKCSX06	07/14/2016	07/14/2017	07/14/2017	Closing Sale	3,392	7,339,165	2163.750000	178,342		348,617		178,342		(39,373)			170,275			0010
SUNTRUST S&P 500 Euro UpStk 2,267.71 227714400	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDCJBGJIIY9T8XKCSX06	07/28/2016	07/28/2017	07/28/2017	Closing Sale	2,077	4,507,959	2170.060000	105,486		202,853		105,486		(19,765)			97,366			0010
SUNTRUST S&P 500 Euro UpStk 2,268.34 228275700	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDCJBGJIIY9T8XKCSX06	08/08/2016	08/07/2017	08/07/2017	Closing Sale	5,641	12,302,325	2180.890000	261,424		493,302		261,424		(38,774)			231,878			0010
SUNTRUST S&P 500 Euro UpStk 2,270.86 225621600	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDCJBGJIIY9T8XKCSX06	07/14/2016	07/14/2017	07/14/2017	Closing Sale	3,602	7,793,943	2163.750000	195,628		385,816		195,628		(43,748)			190,188			0010
SUNTRUST S&P 500 Euro UpStk 2,273.14 227715000	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDCJBGJIIY9T8XKCSX06	07/28/2016	07/28/2017	07/28/2017	Closing Sale	2,565	5,565,338	2170.060000	136,351		264,359		136,351		(25,569)			128,008			0010
SUNTRUST S&P 500 Euro UpStk 2,273.58 228276300	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDCJBGJIIY9T8XKCSX06	08/08/2016	08/07/2017	08/07/2017	Closing Sale	2,635	5,747,266	2180.890000	127,877		244,265		127,877		(19,606)			116,388			0010
SUNTRUST S&P 500 Euro UpStk 2,277.35 225622200	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDCJBGJIIY9T8XKCSX06	07/14/2016	07/14/2017	07/14/2017	Closing Sale	3,574	7,732,522	2163.750000	204,139		405,969		204,139		(45,280)			201,830			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 Premium (Received) Paid	14 Current Year Initial Cost of 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)
SUNTRUST S&P 500 Euro UpStk 2,277.91 227715600	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	07/28/2016	07/28/2017	07/28/2017	Closing Sale	10,773	23,378,850	2170.060000	596,161		1,161,909		596,161		(110,496)			565,748			0010
SUNTRUST S&P 500 Euro UpStk 2,279.03 228276900	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	08/08/2016	08/07/2017	08/07/2017	Closing Sale	2,118	4,618,690	2180.890000	107,846		207,841		107,846		(16,628)			99,995			0010
SUNTRUST S&P 500 Euro UpStk 2,284.48 228277500	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	08/08/2016	08/07/2017	08/07/2017	Closing Sale	3,241	7,068,428	2180.890000	172,823		335,743		172,823		(26,622)			162,920			0010
SUNTRUST S&P 500 Euro UpStk 2,286.59 227716200	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	07/28/2016	07/28/2017	07/28/2017	Closing Sale	1,776	3,854,525	2170.060000	104,843		206,985		104,843		(19,429)			102,142			0010
SUNTRUST S&P 500 Euro UpStk 2,288.38 225622800	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	07/14/2016	07/14/2017	07/14/2017	Closing Sale	576	1,246,885	2163.750000	35,412		71,819		35,412		(7,978)			36,408			0010
SUNTRUST S&P 500 Euro UpStk 2,288.84 228278100	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	08/08/2016	08/07/2017	08/07/2017	Closing Sale	8,333	18,173,903	2180.890000	460,708		899,574		460,708		(70,209)			438,866			0010
SUNTRUST S&P 500 Euro UpStk 2,289.93 228278700	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	08/08/2016	08/07/2017	08/07/2017	Closing Sale	5,933	12,938,469	2180.890000	330,578		646,897		330,578		(50,590)			316,319			0010
SUNTRUST S&P 500 Euro UpStk 2,295.06 227716800	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	07/28/2016	07/28/2017	07/28/2017	Closing Sale	6,268	13,602,128	2170.060000	391,741		783,512		391,741		(72,766)			391,771			0010
SUNTRUST S&P 500 Euro UpStk 2,298.66 228279300	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	08/08/2016	08/07/2017	08/07/2017	Closing Sale	2,274	4,958,335	2180.890000	135,115		267,755		135,115		(20,675)			132,640			0010
SUNTRUST S&P 500 Euro UpStk 2,306.51 228279900	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	08/08/2016	08/07/2017	08/07/2017	Closing Sale	9,915	21,623,352	2180.890000	619,509		1,245,512		619,509		(97,259)			626,003			0010
SUNTRUST S&P 500 Euro UpStk 2,315.31 247237600	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	12/07/2016	12/07/2017	12/07/2017	Closing Sale	1,489	3,338,139	2241.350000	59,419		110,152		110,152		1,476			50,733			0010
SUNTRUST S&P 500 Euro UpStk 2,324.50 247238200	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	12/07/2016	12/07/2017	12/07/2017	Closing Sale	1,561	3,499,335	2241.350000	69,287		129,819		129,819		1,649			60,532			0010
SUNTRUST S&P 500 Euro UpStk 2,327.64 247729200	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	12/14/2016	12/14/2017	12/14/2017	Closing Sale	1,365	3,074,960	2253.280000	54,119		101,476		101,476		2,050			47,357			0010
SUNTRUST S&P 500 Euro UpStk 2,331.00 247238800	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	12/07/2016	12/07/2017	12/07/2017	Closing Sale	3,384	7,585,300	2241.350000	160,050		303,398		303,398		3,084			143,349			0010
SUNTRUST S&P 500 Euro UpStk 2,336.43 247729800	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	12/14/2016	12/14/2017	12/14/2017	Closing Sale	1,485	3,345,054	2253.280000	64,894		123,438		123,438		2,168			58,544			0010
SUNTRUST S&P 500 Euro UpStk 2,339.52 247239400	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	12/07/2016	12/07/2017	12/07/2017	Closing Sale	2,715	6,085,532	2241.350000	138,750		266,543		266,543		2,159			127,793			0010
SUNTRUST S&P 500 Euro UpStk 2,343.41 247730400	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	12/14/2016	12/14/2017	12/14/2017	Closing Sale	3,550	7,998,382	2253.280000	166,366		319,931		319,931		5,080			153,565			0010
SUNTRUST S&P 500 Euro UpStk 2,345.57 247240000	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	12/07/2016	12/07/2017	12/07/2017	Closing Sale	5,189	11,630,845	2241.350000	279,140		540,820		540,820		3,916			261,680			0010
SUNTRUST S&P 500 Euro UpStk 2,349.04 247731000	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	12/14/2016	12/14/2017	12/14/2017	Closing Sale	1,381	3,110,959	2253.280000	68,130		132,210		132,210		1,917			64,080			0010
SUNTRUST S&P 500 Euro UpStk 2,353.42 247240600	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	12/07/2016	12/07/2017	12/07/2017	Closing Sale	6,094	13,658,702	2241.350000	349,663		682,950		682,950		5,642			333,288			0010
SUNTRUST S&P 500 Euro UpStk 2,354.68 247731600	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	12/14/2016	12/14/2017	12/14/2017	Closing Sale	1,453	3,273,435	2253.280000	75,289		147,308		147,308		2,122			72,019			0010
SUNTRUST S&P 500 Euro UpStk 2,358.06 247732200	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	12/14/2016	12/14/2017	12/14/2017	Closing Sale	5,247	11,823,058	2253.280000	280,206		549,785		549,785		8,586			269,579			0010
SUNTRUST S&P 500 Euro UpStk 2,358.80 247241200	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	12/07/2016	12/07/2017	12/07/2017	Closing Sale	6,606	14,806,648	2241.350000	393,857		775,890		775,890		6,258			382,033			0010
SUNTRUST S&P 500 Euro UpStk 2,363.06 247241800	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	12/07/2016	12/07/2017	12/07/2017	Closing Sale	4,232	9,485,871	2241.350000	259,913		515,103		515,103		4,271			255,190			0010
SUNTRUST S&P 500 Euro UpStk 2,365.94 247732800	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	12/14/2016	12/14/2017	12/14/2017	Closing Sale	6,461	14,558,421	2253.280000	366,872		727,895		727,895		11,664			361,023			0010
SUNTRUST S&P 500 Euro UpStk 2,371.58 247733400	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	12/14/2016	12/14/2017	12/14/2017	Closing Sale	7,176	16,170,087	2253.280000	423,656		848,950		848,950		12,983			425,272			0010
SUNTRUST S&P 500 Euro UpStk 2,375.41 247734000	Equity Indexed Annuities	EXH 5	Equity/Index	SUNTRUST BANK IYDOJBGJWIY9T8XKCSX06	12/14/2016	12/14/2017	12/14/2017	Closing Sale	2,829	6,373,537	2253.280000	171,448		345,430		345,452		5,324			174,004			0010
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												120,476,255	2,288,136	231,294,533		159,107,713	XXX	(39,554,992)			108,530,166			XXX
JPMORGAN CHASE BANK NA EQFIID - EEJ EQFIID JPM 231020400	Equity Indexed Annuities	EXH 5	Equity Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2016	06/14/2017	06/14/2017	Expiration	4,636	600,000	129.030000	16,980				16,980		(1,471)			(16,980)			0010
JPMORGAN CHASE BANK NA EQFIID - EEJ EQFIID JPM 245212500	Equity Indexed Annuities	EXH 5	Equity Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/15/2016	06/21/2017	06/21/2017	Expiration	3,981	500,000	125.320000	12,600				12,600		4,983			(12,600)			0010
JPMORGAN CHASE BANK NA EQFIID - EEJ EQFIID JPM 223601800	Equity Indexed Annuities	EXH 5	Equity Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/22/2016	06/21/2017	06/21/2017	Expiration	2,866	365,000	126.750000	11,899				11,899		4,384			(11,899)			0010
0099999. Subtotal - Purchased Options - Hedging Other - Put Options												41,479				41,479	XXX	7,896			(41,479)			XXX
0149999. Subtotal - Purchased Options - Hedging Other												120,517,734	2,288,136	231,294,533		159,149,192	XXX	(39,547,096)			108,488,687			XXX
0219999. Subtotal - Purchased Options - Replications																	XXX							XXX
0289999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0359999. Subtotal - Purchased Options - Other																	XXX							XXX
0369999. Total Purchased Options - Call Options and Warrants												120,476,255	2,288,136	231,294,533		159,107,713	XXX	(39,554,992)			108,530,166			XXX
0379999. Total Purchased Options - Put Options												41,479				41,479	XXX	7,896			(41,479)			XXX
0389999. Total Purchased Options - Caps																	XXX							XXX
0399999. Total Purchased Options - Floors																	XXX							XXX

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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 Premium (Received) Paid	14 Current Year Initial Cost of 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)
0409999. Total Purchased Options - Collars																	XXX							XXX
0419999. Total Purchased Options - Other																	XXX							XXX
0429999. Total Purchased Options												120,517,734	2,288,136	231,294,533		159,149,192	XXX	(39,547,096)			108,488,687			XXX
0499999. Subtotal - Written Options - Hedging Effective																	XXX							XXX
BANK OF AMERICA S&P 500 Euro UpStk 1,942.68 248449900	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/22/2016	02/07/2017	02/07/2017	Closing Purchase	916	1,698,585	1853.440000	(81,005)		(81,784)		(81,005)		(312)			(779)			0010
BANK OF AMERICA S&P 500 Euro UpStk 1,957.39 248448700	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/22/2016	01/23/2017	01/23/2017	Closing Purchase	766	1,431,422	1868.990000	(67,405)		(67,704)		(67,405)		(18)			(299)			0010
BANK OF AMERICA S&P 500 Euro UpStk 1,984.39 248449300	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/22/2016	01/30/2017	01/30/2017	Closing Purchase	771	1,459,515	1893.360000	(69,578)		(70,171)		(69,578)		(165)			(594)			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,015.04 248448100	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/22/2016	01/17/2017	01/17/2017	Closing Purchase	276	530,812	1921.840000	(25,623)		(25,742)		(25,623)		25			(119)			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,020.77 248451100	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/22/2016	02/28/2017	02/28/2017	Closing Purchase	272	525,663	1932.230000	(23,165)		(24,087)		(23,165)		(121)			(922)			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,036.93 248450500	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/22/2016	02/21/2017	02/21/2017	Closing Purchase	866	1,685,620	1945.500000	(76,453)		(79,217)		(76,453)		(491)			(2,764)			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,038.50 248447500	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/22/2016	01/09/2017	01/09/2017	Closing Purchase	576	1,119,200	1943.090000	(54,828)		(54,955)		(54,828)		89			(127)			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,093.22 248451700	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/22/2016	03/07/2017	03/07/2017	Closing Purchase	540	1,081,451	2001.760000	(45,667)		(49,411)		(45,667)		(467)			(3,744)			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,111.50 248452300	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/22/2016	03/14/2017	03/14/2017	Closing Purchase	585	1,180,944	2019.640000	(48,527)		(53,713)		(48,527)		(565)			(5,187)			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,129.47 248453500	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/22/2016	03/28/2017	03/28/2017	Closing Purchase	1,062	2,162,512	2037.050000	(85,851)		(98,112)		(85,851)		(1,460)			(12,261)			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,133.52 248454100	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/22/2016	04/07/2017	04/07/2017	Closing Purchase	825	1,684,780	2041.910000	(65,001)		(75,587)		(65,001)		(1,042)			(10,586)			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,145.33 248452900	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/22/2016	03/21/2017	03/21/2017	Closing Purchase	677	1,389,097	2051.600000	(55,168)		(63,463)		(55,168)		(1,085)			(8,294)			0010
BANK OF AMERICA S&P 500 Euro UpStk 2,175.65 248454700	Equity Indexed Annuities	EXH 5	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZ0031MB27	12/22/2016	04/17/2017	04/17/2017	Closing Purchase	656	1,366,908	2082.780000	(49,491)		(60,950)		(49,491)		(1,463)			(11,459)			0010
BARCLAYS BANK PLC S&P 500 Euro UpStk 2,129.94 219635500	Equity Indexed Annuities	EXH 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	04/29/2016	03/28/2017	03/28/2017	Closing Purchase	5,891	11,999,997	2037.050000	(296,128)		(547,203)		(296,128)		174,386			(251,074)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1,942.49 222051000	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/01/2016	02/07/2017	02/07/2017	Closing Purchase	1,049	1,945,074	1853.440000	(72,800)		(93,453)		(72,800)		19,407			(20,653)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 1,957.42 222050400	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/01/2016	01/23/2017	01/23/2017	Closing Purchase	653	1,219,778	1868.990000	(44,738)		(57,713)		(44,738)		12,705			(12,974)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,020.77 222051600	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/01/2016	02/28/2017	02/28/2017	Closing Purchase	2,640	5,100,488	1932.230000	(164,981)		(233,718)		(164,981)		58,610			(68,738)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,093.20 222052200	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/01/2016	03/07/2017	03/07/2017	Closing Purchase	530	1,061,593	2001.760000	(30,558)		(48,493)		(30,558)		13,802			(17,936)			0010
CREDIT SUISSE INTERNATIONAL S&P 500 Euro UpStk 2,145.32 222052800	Equity Indexed Annuities	EXH 5	Equity/Index	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/01/2016	03/21/2017	03/21/2017	Closing Purchase	947	1,943,029	2051.600000	(50,110)		(88,760)		(50,110)		25,533			(38,650)			0010
JPMORGAN CHASE BANK NA EQFIID - EEJ EQFIID JPM 231019800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/15/2016	06/14/2017	06/14/2017	Closing Purchase	4,636	600,000	129.030000	(16,980)		(8,298)		(16,980)		(11,590)			8,682			0010
JPMORGAN CHASE BANK NA EQFIID - EEJ EQFIID JPM 245213100	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/15/2016	06/21/2017	06/21/2017	Closing Purchase	3,981	500,000	125.320000	(12,600)		(18,828)		(12,600)		(1,542)			(6,228)			0010
JPMORGAN CHASE BANK NA EQFIID - EEJ EQFIID JPM 223601200	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/22/2016	06/21/2017	06/21/2017	Closing Purchase	2,866	365,000	126.750000	(11,899)		(9,457)		(11,899)		(5,978)			2,442			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,212.61 268742900	Equity Indexed Annuities	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/28/2017	10/30/2017	10/30/2017	Closing Purchase	699	1,480,915	2119.560000		(62,128)	(65,013)		(65,013)					(2,886)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,222.28 268741100	Equity Indexed Annuities	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/28/2017	09/14/2017	09/14/2017	Closing Purchase	556	1,182,778	2125.770000		(52,730)	(53,698)		(53,698)					(968)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,224.67 268743500	Equity Indexed Annuities	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/28/2017	11/07/2017	11/07/2017	Closing Purchase	640	1,363,981	2131.520000		(56,459)	(59,608)		(59,608)					(3,148)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,227.90 268742300	Equity Indexed Annuities	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/28/2017	10/16/2017	10/16/2017	Closing Purchase	470	1,001,519	2132.980000		(42,817)	(44,569)		(44,569)					(1,751)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,252.60 268741700	Equity Indexed Annuities	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/28/2017	10/09/2017	10/09/2017	Closing Purchase	489	1,053,179	2153.740000		(46,411)	(48,343)		(48,343)					(1,932)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,260.94 268744100	Equity Indexed Annuities	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/28/2017	11/14/2017	11/14/2017	Closing Purchase	506	1,094,869	2164.200000		(45,546)	(48,941)		(48,941)					(3,395)			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 Premium (Received) Paid	14 Current Year Initial Cost of 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)
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,306.52 268744700	Equity Indexed Annuities	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/28/2017	11/28/2017	11/28/2017	Closing Purchase	524	1,154,362	2201.720000		(49,483)	(54,947)		(54,947)					(5,463)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,347.81 268745300	Equity Indexed Annuities	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/28/2017	12/07/2017	12/07/2017	Closing Purchase	720	1,613,727	2241.350000		(66,418)	(76,649)		(76,649)					(10,231)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,359.86 268745900	Equity Indexed Annuities	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/28/2017	12/14/2017	12/14/2017	Closing Purchase	1,078	2,429,441	2253.280000		(97,931)	(114,912)		(114,912)					(16,981)			0010
ROYAL BANK OF CANADA S&P 500 Euro UpStk 2,374.14 268746500	Equity Indexed Annuities	EXH 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/28/2017	12/21/2017	12/21/2017	Closing Purchase	1,359	3,077,542	2265.180000		(123,826)	(148,036)		(148,036)					(24,211)			0010
0509999. Subtotal - Written Options - Hedging Other - Call Options and Warrants												(1,448,556)	(643,749)	(2,625,535)		(2,163,272)	XXX	278,258			(533,230)			XXX
JPMORGAN CHASE BANK NA EEJ EQFIID 03/03/2017 JPM 222321800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/06/2016	03/03/2017	03/03/2017	Expiration	2,768	350,000	125.970000	(9,905)				(9,905)		(6,428)			9,905			0010
JPMORGAN CHASE BANK NA EEJ EQFIID 06/05/2017 JPM 222323000	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/06/2016	06/05/2017	06/05/2017	Expiration	2,768	350,000	125.810000	(11,445)				(11,445)		(5,846)			11,445			0010
JPMORGAN CHASE BANK NA EEJPUSSE Euro UpStk 254678400	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/07/2017	12/07/2017	12/07/2017	Expiration	1,168	150,000	128.120000		(4,275)								4,275			0010
JPMORGAN CHASE BANK NA EQFIID - EEJ EQFIID JPM 222753600	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/09/2016	06/14/2017	06/14/2017	Expiration	4,710	600,000	126.750000	(19,680)				(19,680)		(7,605)			19,680			0010
JPMORGAN CHASE BANK NA EQFIID - EEJ EQFIID JPM 223984800	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/30/2016	06/21/2017	06/21/2017	Expiration	2,800	365,000	129.700000	(11,790)				(11,790)		821			11,790			0010
JPMORGAN CHASE BANK NA EQFIID - EEJ EQFIID JPM 224573500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/08/2016	06/21/2017	06/21/2017	Closing Purchase	3,767	500,000	132.070000	(15,950)		(7,610)		(15,950)		8,035			8,340			0010
JPMORGAN CHASE BANK NA EQFIID - EEJ EQFIID JPM 231547500	Equity Indexed Annuities	EXH 5	Equity/Index	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/22/2016	09/21/2017	09/21/2017	Expiration	1,708	225,000	131.160000	(7,335)				(7,335)		3,101			7,335			0010
0519999. Subtotal - Written Options - Hedging Other - Put Options												(76,105)	(4,275)	(7,610)		(76,105)	XXX	(7,922)			72,770			XXX
0569999. Subtotal - Written Options - Hedging Other												(1,524,661)	(648,024)	(2,633,145)		(2,239,377)	XXX	270,336			(460,460)			XXX
0639999. Subtotal - Written Options - Replications																	XXX							XXX
0709999. Subtotal - Written Options - Income Generation																	XXX							XXX
0779999. Subtotal - Written Options - Other																	XXX							XXX
0789999. Total Written Options - Call Options and Warrants												(1,448,556)	(643,749)	(2,625,535)		(2,163,272)	XXX	278,258			(533,230)			XXX
0799999. Total Written Options - Put Options												(76,105)	(4,275)	(7,610)		(76,105)	XXX	(7,922)			72,770			XXX
0809999. Total Written Options - Caps																	XXX							XXX
0819999. Total Written Options - Floors																	XXX							XXX
0829999. Total Written Options - Collars																	XXX							XXX
0839999. Total Written Options - Other																	XXX							XXX
0849999. Total Written Options												(1,524,661)	(648,024)	(2,633,145)		(2,239,377)	XXX	270,336			(460,460)			XXX
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SLQE0YLS8001	Multiple	Sch D-1	Interest Rate	CME SNZ2OJLFK8MNNCLQ0F39	04/17/2017	05/24/2024	05/03/2017	Swap Close		5,000,000	2.072000 /(1.054000)			(15,500)							(15,500)			100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SLQE0YLS8001	Multiple	Sch D-1	Interest Rate	CME SNZ2OJLFK8MNNCLQ0F39	04/17/2017	05/24/2024	05/04/2017	Swap Close		1,500,000	2.072000 /(1.054000)			(10,800)							(10,800)			100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SLQE0YLY5001	Multiple	Sch D-1	Interest Rate	CME SNZ2OJLFK8MNNCLQ0F39	04/17/2017	08/15/2024	07/06/2017	Swap Close		8,000,000	2.116000 /(1.181780)			(59,400)							(59,400)			100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SLQE0YLY5001	Multiple	Sch D-1	Interest Rate	CME SNZ2OJLFK8MNNCLQ0F39	04/17/2017	08/15/2024	07/31/2017	Swap Close		2,392,000	2.116000 /(1.181780)			3,200							3,200			100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SLQE0YLY5001	Multiple	Sch D-1	Interest Rate	CME SNZ2OJLFK8MNNCLQ0F39	04/17/2017	08/15/2024	08/11/2017	Swap Close		2,808,000	2.116000 /(1.181780)			22,700							22,700			100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SLQE0YM16001	Multiple	Sch D-1	Interest Rate	CME SNZ2OJLFK8MNNCLQ0F39	04/17/2017	11/15/2024	11/07/2017	Swap Close		940,000	2.166000 /(1.315000)			(1,400)							(1,400)			100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SLQE0YM16001	Multiple	Sch D-1	Interest Rate	CME SNZ2OJLFK8MNNCLQ0F39	04/17/2017	11/15/2024	11/07/2017	Swap Close		5,991,000	2.166000 /(1.315000)			(9,548)							(9,548)			100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SLQE0YM16001	Multiple	Sch D-1	Interest Rate	CME SNZ2OJLFK8MNNCLQ0F39	04/17/2017	11/15/2024	11/08/2017	Swap Close		8,069,000	2.166000 /(1.315000)			(15,589)							(15,589)			100/100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate														(86,337)			XXX				(86,337)			XXX
BNP PARIBAS Fixed Rate Currency Swap SLMH13K61	SEGRO PLC	Sch D-1	Currency	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	12/19/2013	06/20/2018	06/19/2017	Swap Close		6,546,000	5.195000 /(5.500000)			1,478,808	(35,016)	1,443,400			(1,603,400)		1,478,808			100/100

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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 Premium (Received) Paid	14 Current Year Initial Cost of 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)
GOLDMAN SACHS INTERNATION Fixed Rate Currency Swap SL7C1CR39	HAMMERSON PLC G42730AE7	Sch D-1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	05/17/2013	03/31/2020	09/15/2017	Swap Close		12,830,658	7.142500 /(6.875000)			1,296,000	40,631				(2,396,830)		1,296,000			100/100
JPMORGAN CHASE BANK NA Fixed Rate Currency Swap SLMHOTDJ5	NEXT PLC G65016AH3	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/12/2013	10/26/2021	11/13/2017	Swap Close		4,607,220	5.765000 /(5.375000)			465,551	36,023	542,810			(776,705)		465,551			100/100
JPMORGAN CHASE BANK NA Fixed Rate Currency Swap SL323BZ13	NEXT PLC G65016AH3	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/14/2012	10/26/2021	11/13/2017	Swap Close		8,060,000	5.520000 /(5.375000)			1,393,758	71,635	1,504,500			(1,881,750)		1,393,758			100/100
JPMORGAN CHASE Fixed Rate Currency Swap SLPU10Z93001	EYSTUR OG SANDOYARTUNLAR K7784*AA3	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/30/2016	01/31/2040	01/10/2017	Swap Close		11,100,000	4.550000 /(2.730000)				(9,649)				(552,500)					100/100
JPMORGAN CHASE Fixed Rate Currency Swap SLPU10ZF9001	EYSTUR OG SANDOYARTUNLAR K7784*AA3	Sch D-1	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/30/2016	01/31/2040	01/10/2017	Swap Close		7,770,000	4.550000 /(2.730000)				(6,754)				(386,750)					100/100
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange														4,634,117	96,870	3,490,710	XXX		(7,597,935)		4,634,117			XXX
0909999. Subtotal - Swaps - Hedging Effective														4,547,780	96,870	3,490,710	XXX		(7,597,935)		4,547,780			XXX
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SL213K198001	Multiple	Sch D-1	Interest Rate	CME SNZ2OJLFK8MNNCLOOF39	12/13/2016	12/15/2023	01/17/2017	Swap Close		29,000,000	2.152500 /(0.963440)			143,138	15,326			37,084			143,138			100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SL213K198002	Multiple	Sch D-1	Interest Rate	CME SNZ2OJLFK8MNNCLOOF39	12/13/2016	12/15/2023	01/17/2017	Swap Close		29,000,000	2.152500 /(0.963440)			143,138	15,326			37,084			143,138			100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SL5S49M84001	Multiple	Sch D-1	Interest Rate	CME SNZ2OJLFK8MNNCLOOF39	12/21/2016	12/27/2023	01/17/2017	Swap Close		15,090,000	2.285500 /(0.997610)			203,872	8,637			(109,611)			203,872			100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SL6J33013	Multiple	Sch D-1	Interest Rate	CME SNZ2OJLFK8MNNCLOOF39	06/03/2015	06/05/2022	01/17/2017	Swap Close		2,250,000	2.142500 /(0.941670)			(18,570)	1,201			(13,767)			(18,570)			100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SL5S49M84002	Multiple	Sch D-1	Interest Rate	CME SNZ2OJLFK8MNNCLOOF39	12/21/2016	12/27/2023	01/17/2017	Swap Close		15,090,000	2.285500 /(0.997610)			203,871	8,637			(109,611)			203,871			100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SLL10Y049001	Multiple	Sch D-1	Interest Rate	CME SNZ2OJLFK8MNNCLOOF39	12/02/2016	12/06/2023	01/17/2017	Swap Close		10,000,000	2.095000 /(0.946390)			12,822	5,105			48,955			12,822			100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SL6J33QL6	Multiple	Sch D-1	Interest Rate	CME SNZ2OJLFK8MNNCLOOF39	06/03/2015	06/05/2022	01/17/2017	Swap Close		2,250,000	2.142500 /(0.941670)			(18,570)	1,201			(13,767)			(18,570)			100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SLL10Y049002	Multiple	Sch D-1	Interest Rate	CME SNZ2OJLFK8MNNCLOOF39	12/02/2016	12/06/2023	01/17/2017	Swap Close		10,000,000	2.095000 /(0.946390)			12,822	5,105			48,955			12,822			100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SLL10YHK3001	Multiple	Sch D-1	Interest Rate	CME SNZ2OJLFK8MNNCLOOF39	11/22/2016	11/22/2023	01/17/2017	Swap Close		6,890,000	1.996500 /(0.916220)			6,300	3,308			76,138			6,300			100/100
CHICAGO MERCANTILE EXCHAN Fixed Rate Interest Rate Swap-CLR SLL10YHK3002	Multiple	Sch D-1	Interest Rate	CME SNZ2OJLFK8MNNCLOOF39	11/22/2016	11/22/2023	01/17/2017	Swap Close		6,890,000	1.996500 /(0.916220)			6,300	3,308			76,138			6,300			100/100
0919999. Subtotal - Swaps - Hedging Other - Interest Rate														695,123	67,154		XXX	77,598			695,123			XXX
CITIBANK NA. Variable Rate Total Return Swap SLL10XP42001	Multiple	Sch D 2.2	Interest Rate	CITIBANK E57ODZWZ7FF32TWEFA76	10/21/2016	01/26/2017	01/03/2017	Swap Close		11,000,050	0.953720 /0.000000			(1,000,716)	1,457			877,805			(1,000,716)			0050
CITIBANK NA. Variable Rate Total Return Swap SLL10XP42002	Multiple	Sch D 2.2	Interest Rate	CITIBANK E57ODZWZ7FF32TWEFA76	10/21/2016	01/26/2017	01/03/2017	Swap Close		89,000,178	0.953720 /0.000000			(8,096,680)	11,789			13,462,781			(8,096,680)			0050
JPMORGAN CHASE Variable Rate Total Return Swap SL8J2MX41001	Multiple	Sch D 2.2	Interest Rate	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/27/2016	02/01/2017	01/03/2017	Swap Close		25,561,995	1.015940 /0.000000			(1,614,360)	3,607			7,102,222			(1,614,360)			0050
JPMORGAN CHASE Variable Rate Total Return Swap SL8J2MX41002	Multiple	Sch D 2.2	Interest Rate	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	10/27/2016	02/01/2017	01/03/2017	Swap Close		258,440,779	1.015940 /0.000000			(16,321,749)	36,467			1,331,584			(16,321,749)			0050
0949999. Subtotal - Swaps - Hedging Other - Total Return														(27,033,505)	53,320		XXX	22,774,392			(27,033,505)			XXX
0969999. Subtotal - Swaps - Hedging Other														(26,338,382)	120,474		XXX	22,851,990			(26,338,382)			XXX
1029999. Subtotal - Swaps - Replication																	XXX							XXX
1089999. Subtotal - Swaps - Income Generation																	XXX							XXX
1149999. Subtotal - Swaps - Other																	XXX							XXX
1159999. Total Swaps - Interest Rate														608,786	67,154		XXX	77,598			608,786			XXX
1169999. Total Swaps - Credit Default																	XXX							XXX
1179999. Total Swaps - Foreign Exchange														4,634,117	96,870	3,490,710	XXX		(7,597,935)		4,634,117			XXX
1189999. Total Swaps - Total Return														(27,033,505)	53,320		XXX	22,774,392			(27,033,505)			XXX
1199999. Total Swaps - Other																	XXX							XXX
1209999. Total Swaps														(21,790,602)	217,344	3,490,710	XXX	22,851,990	(7,597,935)		(21,790,602)			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 Premium (Received) Paid	14 Current Year Initial Cost of 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)
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	UBS AG BFM8T61CT2L1QCEMIK50	03/08/2017	03/15/2017	03/15/2017	Sale		2,017,161	1.348430			3,341							3,341			0030
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/02/2017	06/21/2017	06/21/2017	Sale		1,983,777	1.371122			64,879							64,879			0030
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/18/2017	09/18/2017	09/18/2017	Sale		24,461	1.220110			(29)							(29)			0020
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	09/18/2017	09/20/2017	09/20/2017	Sale		32,630	1.229100			8							8			0020
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/20/2017	09/22/2017	09/22/2017	Sale		32,749	1.232305			(53)							(53)			0020
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	09/21/2017	09/25/2017	09/25/2017	Sale		45,292	1.232834			97							97			0020
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/19/2017	09/21/2017	09/21/2017	Sale		41,139	1.227173			(238)							(238)			0020
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	12/19/2017	12/21/2017	12/21/2017	Sale		73,112	1.287353			827							827			0020
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/20/2017	12/22/2017	12/22/2017	Sale		81,547	1.283070			648							648			0020
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/21/2017	12/27/2017	12/27/2017	Sale		65,385	1.273900			170							170			0020
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	12/22/2017	12/28/2017	12/28/2017	Sale		32,744	1.271996			145							145			0020
Long: Canadian Dollar Short: U.S. Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/27/2017	12/29/2017	12/29/2017	Sale		24,649	1.265603			126							126			0020
Long: EURO Short: U.S. Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	UBS AG BFM8T61CT2L1QCEMIK50	12/28/2016	03/15/2017	03/15/2017	Sale		4,176,801	0.955516			71,618				(48,373)			71,618			0030
Long: EURO Short: U.S. Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/08/2017	03/15/2017	03/15/2017	Sale		1,386,659	0.946880			11,029							11,029			0030
Long: EURO Short: U.S. Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/02/2017	06/21/2017	06/21/2017	Sale		1,438,046	0.913044			22,863							22,863			0030
Long: EURO Short: U.S. Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/21/2017	11/22/2017	11/22/2017	Sale		102,489	0.851289			(187)			*				(187)			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/04/2017	01/04/2017	01/04/2017	Sale		23	0.814429													0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/04/2017	01/04/2017	01/04/2017	Sale		181	0.814633													0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	03/08/2017	03/10/2017	03/10/2017	Sale		160,243	0.822713			(58)							(58)			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	05/12/2017	05/16/2017	05/16/2017	Sale		478,362	0.776572			1,501							1,501			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/26/2017	05/31/2017	05/31/2017	Sale		163,065	0.781311			790							790			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/30/2017	06/01/2017	06/01/2017	Sale		206,143	0.778665			1,075							1,075			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/31/2017	06/02/2017	06/02/2017	Sale		118,118	0.775855			110							110			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/04/2017	08/08/2017	08/08/2017	Sale		27,799	0.766930			(34)							(34)			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2017	08/08/2017	08/08/2017	Sale		25,015	0.766589			(42)							(42)			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	UBS AG BFM8T61CT2L1QCEMIK50	08/07/2017	08/09/2017	08/09/2017	Sale		91,706	0.767872			(451)							(451)			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/07/2017	08/09/2017	08/09/2017	Sale		25,170	0.767377			(140)							(140)			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/08/2017	08/10/2017	08/10/2017	Sale		197,316	0.770357			152							152			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	08/09/2017	08/11/2017	08/11/2017	Sale		201,330	0.769391			(129)							(129)			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/30/2017	11/01/2017	11/01/2017	Sale		509,776	0.757077			2,732							2,732			0020
Long: Great British Pound Short: U.S. Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/21/2017	11/22/2017	11/22/2017	Sale		515,521	0.755205			(484)							(484)			0020
Long: Japanese Yen Short: U.S. Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/07/2017	03/15/2017	03/15/2017	Sale		1,892,696	114.012500			(10,770)							(10,770)			0030
Long: Japanese Yen Short: U.S. Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/02/2017	06/21/2017	06/21/2017	Sale		1,930,444	111.783100			1,782							1,782			0030
Long: Swedish Krona Short: U.S. Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	UBS AG BFM8T61CT2L1QCEMIK50	03/08/2017	03/15/2017	03/15/2017	Sale		2,672,294	9.022960			22,281							22,281			0030
Long: Swedish Krona Short: U.S. Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/02/2017	06/21/2017	06/21/2017	Sale		2,744,424	8.785816			(2,944)							(2,944)			0030
Long: Swedish Krona Short: U.S. Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	08/09/2017	08/11/2017	08/11/2017	Sale		148,778	8.187992			639							639			0020
Long: Swiss Franc Short: U.S. Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	05/05/2017	05/09/2017	05/09/2017	Sale		258,804	0.987250			(2,634)							(2,634)			0020

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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 Premium (Received) Paid	14 Current Year Initial Cost of 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)	
Long: Swiss Franc Short: U.S. Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/14/2017	07/18/2017	07/18/2017	Sale		413,563	0.964100			472							472			0020	
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	01/04/2017	01/06/2017	01/06/2017	Sale		282,048	1.330932			(2,153)							(2,153)			0020	
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	01/04/2017	01/09/2017	01/09/2017	Sale		114,286	1.329625			(764)							(764)			0020	
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/05/2017	01/10/2017	01/10/2017	Sale		654,407	1.321946			(295)							(295)			0020	
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	01/17/2017	01/17/2017	01/17/2017	Sale		8,655	1.317440			(74)							(74)			0020	
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	02/15/2017	02/15/2017	02/15/2017	Sale		4,924	1.311129			(9)							(9)			0020	
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/14/2016	03/15/2017	03/15/2017	Sale		2,077,978	1.308965			57,475				(47,769)			57,475			0030	
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	03/15/2017	03/15/2017	03/15/2017	Sale		4,781	1.350352			(19)							(19)			0020	
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	03/31/2017	03/31/2017	03/31/2017	Sale		12,649	1.337697			(38)							(38)			0020	
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	04/17/2017	04/17/2017	04/17/2017	Sale		5,001	1.334109			(27)							(27)			0020	
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/26/2017	05/01/2017	05/01/2017	Sale		493,615	1.361810			1,982							1,982			0020	
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	05/15/2017	05/15/2017	05/15/2017	Sale		4,877	1.367908			(8)							(8)			0020	
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	06/15/2017	06/15/2017	06/15/2017	Sale		3,292	1.327701			5							5			0020	
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	UBS AG BFM8T61CT2L1QCEMIK50	03/08/2017	06/21/2017	06/21/2017	Sale		2,019,767	1.346690			(28,889)							(28,889)			0030	
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	06/30/2017	06/30/2017	06/30/2017	Sale		12,984	1.303128			(44)							(44)			0020	
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	07/17/2017	07/17/2017	07/17/2017	Sale		3,442	1.269816			(14)							(14)			0020	
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	07/14/2017	07/19/2017	07/19/2017	Sale		100,533	1.265087			(166)							(166)			0020	
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	07/17/2017	07/20/2017	07/20/2017	Sale		141,330	1.270100			(1,184)							(1,184)			0020	
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	07/18/2017	07/21/2017	07/21/2017	Sale		118,315	1.262830			(729)							(729)			0020	
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	08/15/2017	08/15/2017	08/15/2017	Sale		3,421	1.277530			(5)							(5)			0020	
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	08/24/2017	08/25/2017	08/25/2017	Sale		65,142	1.253400			(198)							(198)			0020	
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	09/15/2017	09/15/2017	09/15/2017	Sale		3,579	1.221274			(11)							(11)			0020	
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	09/29/2017	09/29/2017	09/29/2017	Sale		12,349	1.247323			33							33			0020	
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	10/16/2017	10/16/2017	10/16/2017	Sale		3,491	1.251755			6							6			0020	
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	11/15/2017	11/15/2017	11/15/2017	Sale		3,424	1.276235			3							3			0020	
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	12/15/2017	12/15/2017	12/15/2017	Sale		3,417	1.278902			10							10			0020	
Long: U.S. Dollar Short: Canadian Dollar	Investment in Foreign Securities	Sch D 2.2	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	12/29/2017	12/29/2017	12/29/2017	Sale		12,820	1.260323			(75)							(75)			0020	
Long: U.S. Dollar Short: EURO	Investment in Foreign Securities	Sch D 2.2	Currency	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	12/14/2016	03/15/2017	03/15/2017	Sale		5,667,748	0.935821			21,640				(52,533)			21,640			0030	
Long: U.S. Dollar Short: EURO	Investment in Foreign Securities	Sch D 2.2	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/26/2017	04/28/2017	04/28/2017	Sale		814,443	0.919287			861							861			0020	
Long: U.S. Dollar Short: EURO	Investment in Foreign Securities	Sch D 2.2	Currency	TORONTO DOMINION HOLDINGS 2138009411I2JUY3JDHJ35	05/12/2017	05/16/2017	05/16/2017	Sale		20,749	0.915751			(111)							(111)			0020	
Long: U.S. Dollar Short: EURO	Investment in Foreign Securities	Sch D 2.2	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	05/24/2017	05/25/2017	05/25/2017	Sale		26,839	0.894454			(10)							(10)			0020	
Long: U.S. Dollar Short: EURO	Investment in Foreign Securities	Sch D 2.2	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	06/06/2017	06/06/2017	06/06/2017	Sale		3,901	0.891201			(16)							(16)			0020	
Long: U.S. Dollar Short: EURO	Investment in Foreign Securities	Sch D 2.2	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/08/2017	06/21/2017	06/21/2017	Sale		1,393,126	0.942485			(67,784)							(67,784)			0030	
Long: U.S. Dollar Short: EURO	Investment in Foreign Securities	Sch D 2.2	Currency	GOLDMAN SACHS INTERNATIONAL W22LRO0WP2IHZNBB6K528	06/19/2017	06/21/2017	06/21/2017	Sale		199,245	0.896459			509							509			0020	
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Securities	Sch D 2.2	Currency	UBS AG BFM8T61CT2L1QCEMIK50	02/02/2017	02/06/2017	02/06/2017	Sale		213,542	0.797003			672							672			0020	
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Securities	Sch D 2.2	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	04/06/2017	04/06/2017	04/06/2017	Sale		28,460	0.805446			(186)							(186)			0020	
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Securities	Sch D 2.2	Currency	UBS AG BFM8T61CT2L1QCEMIK50	05/05/2017	05/09/2017	05/09/2017	Sale		156,147	0.771539			242							242			0020	

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 Premium (Received) Paid	14 Current Year Initial Cost of 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)
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Securities	Sch D 2.2	Currency	BNP PARIBAS ROMUIISFPU8MPRO8K5P83	06/19/2017	06/21/2017	06/21/2017	Sale		277,114	0.785238			2,568							2,568			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Securities	Sch D 2.2	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	06/30/2017	06/30/2017	06/30/2017	Sale		5,774	0.773544			(28)							(28)			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Securities	Sch D 2.2	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/18/2017	09/20/2017	09/20/2017	Sale		120,346	0.741279			(288)							(288)			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Securities	Sch D 2.2	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	10/05/2017	10/05/2017	10/05/2017	Sale		57,590	0.765263			(318)							(318)			0020
Long: U.S. Dollar Short: Great British Pound	Investment in Foreign Securities	Sch D 2.2	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/15/2017	10/23/2017	10/23/2017	Sale		13,786,752	0.734495			434,223							434,223			0030
Long: U.S. Dollar Short: Japanese Yen	Investment in Foreign Securities	Sch D 2.2	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/14/2016	03/15/2017	03/15/2017	Sale		1,886,417	114.392000			3,588				(29,354)			3,588			0030
Long: U.S. Dollar Short: Japanese Yen	Investment in Foreign Securities	Sch D 2.2	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/26/2017	05/01/2017	05/01/2017	Sale		420,754	111.308801			608							608			0020
Long: U.S. Dollar Short: Japanese Yen	Investment in Foreign Securities	Sch D 2.2	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/07/2017	06/21/2017	06/21/2017	Sale		1,901,423	113.489200			(30,803)							(30,803)			0030
Long: U.S. Dollar Short: Japanese Yen	Investment in Foreign Securities	Sch D 2.2	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	06/29/2017	06/29/2017	06/29/2017	Sale		18,668	112.677144			(14)							(14)			0020
Long: U.S. Dollar Short: Japanese Yen	Investment in Foreign Securities	Sch D 2.2	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/09/2017	08/15/2017	08/15/2017	Sale		250,112	109.864000			(900)							(900)			0020
Long: U.S. Dollar Short: Japanese Yen	Investment in Foreign Securities	Sch D 2.2	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	11/17/2017	11/17/2017	11/17/2017	Sale		8,440	112.957840			(54)							(54)			0020
Long: U.S. Dollar Short: Swedish Krona	Investment in Foreign Securities	Sch D 2.2	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/14/2016	03/15/2017	03/15/2017	Sale		2,643,020	9.122898			(51,555)				22,885			(51,555)			0030
Long: U.S. Dollar Short: Swedish Krona	Investment in Foreign Securities	Sch D 2.2	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	04/26/2017	04/28/2017	04/28/2017	Sale		475,232	8.790630			3,553							3,553			0020
Long: U.S. Dollar Short: Swedish Krona	Investment in Foreign Securities	Sch D 2.2	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/05/2017	06/08/2017	06/08/2017	Sale		4,228	8.660751			15							15			0020
Long: U.S. Dollar Short: Swedish Krona	Investment in Foreign Securities	Sch D 2.2	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/07/2017	06/09/2017	06/09/2017	Sale		58,287	8.676500			268							268			0020
Long: U.S. Dollar Short: Swedish Krona	Investment in Foreign Securities	Sch D 2.2	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/09/2017	06/13/2017	06/13/2017	Sale		14,188	8.713198			57							57			0020
Long: U.S. Dollar Short: Swedish Krona	Investment in Foreign Securities	Sch D 2.2	Currency	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	06/12/2017	06/14/2017	06/14/2017	Sale		5,631	8.741603			(28)							(28)			0020
Long: U.S. Dollar Short: Swedish Krona	Investment in Foreign Securities	Sch D 2.2	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	06/13/2017	06/15/2017	06/15/2017	Sale		26,870	8.697701			(140)							(140)			0020
Long: U.S. Dollar Short: Swedish Krona	Investment in Foreign Securities	Sch D 2.2	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	06/14/2017	06/16/2017	06/16/2017	Sale		130,640	8.642910			1,608							1,608			0020
Long: U.S. Dollar Short: Swedish Krona	Investment in Foreign Securities	Sch D 2.2	Currency	UBS AG BFM8T61CT2L10CEMIK50	03/08/2017	06/21/2017	06/21/2017	Sale		2,685,964	8.977037			(55,516)							(55,516)			0030
Long: U.S. Dollar Short: Swedish Krona	Investment in Foreign Securities	Sch D 2.2	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/08/2017	09/12/2017	09/12/2017	Sale		39,723	7.938900			323							323			0020
Long: U.S. Dollar Short: Swedish Krona	Investment in Foreign Securities	Sch D 2.2	Currency	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	09/11/2017	09/13/2017	09/13/2017	Sale		135,121	8.008000			(567)							(567)			0020
Long: U.S. Dollar Short: Swedish Krona	Investment in Foreign Securities	Sch D 2.2	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/12/2017	09/14/2017	09/14/2017	Sale		329,634	7.969000			1,734							1,734			0020
Long: U.S. Dollar Short: Swiss Franc	Investment in Foreign Securities	Sch D 2.2	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	02/02/2017	02/06/2017	02/06/2017	Sale		176,921	0.990360			159							159			0020
Long: U.S. Dollar Short: Swiss Franc	Investment in Foreign Securities	Sch D 2.2	Currency	STATE STREET CORP 549300ZFEEJ2IP5VME73	03/20/2017	03/20/2017	03/20/2017	Sale		32,815	1.000695			(133)							(133)			0020
Long: U.S. Dollar Short: Swiss Franc	Investment in Foreign Securities	Sch D 2.2	Currency	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	10/24/2017	10/26/2017	10/26/2017	Sale		87,875	0.991040			(88)							(88)			0020
Long: U.S. Dollar Short: Swiss Franc	Investment in Foreign Securities	Sch D 2.2	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	10/25/2017	10/27/2017	10/27/2017	Sale		14,561	0.989170			149							149			0020
Long: U.S. Dollar Short: Swiss Franc	Investment in Foreign Securities	Sch D 2.2	Currency	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	10/31/2017	11/02/2017	11/02/2017	Sale		128,633	0.996290			644							644			0020
Long: U.S. Dollar Short: Swiss Franc	Investment in Foreign Securities	Sch D 2.2	Currency	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	11/01/2017	11/03/2017	11/03/2017	Sale		255,425	1.001105			(897)							(897)			0020
Long: U.S. Dollar Short: Swiss Franc	Investment in Foreign Securities	Sch D 2.2	Currency	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	11/02/2017	11/06/2017	11/06/2017	Sale		202,234	0.999532			145							145			0020
Long: U.S. Dollar Short: Swiss Franc	Investment in Foreign Securities	Sch D 2.2	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/03/2017	11/07/2017	11/07/2017	Sale		115,345	1.001800			(144)							(144)			0020
Long: U.S. Dollar Short: Swiss Franc	Investment in Foreign Securities	Sch D 2.2	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/06/2017	11/08/2017	11/08/2017	Sale		52,728	0.998400			29							29			0020
Long: U.S. Dollar Short: Swiss Franc	Investment in Foreign Securities	Sch D 2.2	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/07/2017	11/09/2017	11/09/2017	Sale		69,578	0.999900			7							7			0020
Long: U.S. Dollar Short: Swiss Franc	Investment in Foreign Securities	Sch D 2.2	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/08/2017	11/10/2017	11/10/2017	Sale		173,503	1.000202			(339)							(339)			0020
Long: U.S. Dollar Short: Swiss Franc	Investment in Foreign Securities	Sch D 2.2	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/13/2017	11/15/2017	11/15/2017	Sale		127,219	0.996400			(596)							(596)			0020
Long: U.S. Dollar Short: Swiss Franc	Investment in Foreign Securities	Sch D 2.2	Currency	JPMORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97	11/14/2017	11/16/2017	11/16/2017	Sale		75,707	0.988810			68							68			0020
Long: U.S. Dollar Short: Swiss Franc	Investment in Foreign Securities	Sch D 2.2	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/15/2017	11/17/2017	11/17/2017	Sale		138,876	0.987920			745							745			0020

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 Premium (Received) Paid	14 Current Year Initial Cost of 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)
Long: U.S. Dollar Short: Swiss Franc	Investment in Foreign Securities	Sch D 2.2	Currency	MORGAN STANLEY & CO 4PQUHN3JPFGFNF3BB653	11/16/2017	11/20/2017	11/20/2017	Sale		306,805	0.993600			(820)							(820)			0020
Long: U.S. Dollar Short: Swiss Franc	Investment in Foreign Securities	Sch D 2.2	Currency	CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	11/17/2017	11/21/2017	11/21/2017	Sale		272,161	0.989154			521							521			0020
1229999. Subtotal - Forwards - Hedging Other														477,505			XXX	(155,144)			477,505			XXX
1269999. Subtotal - Forwards														477,505			XXX	(155,144)			477,505			XXX
1399999. Subtotal - Hedging Effective														4,547,780	96,870	3,490,710	XXX		(7,597,935)		4,547,780			XXX
1409999. Subtotal - Hedging Other												118,993,073	1,640,112	202,800,511	120,474	156,909,815	XXX	(16,579,914)			82,167,350			XXX
1419999. Subtotal - Replication																	XXX							XXX
1429999. Subtotal - Income Generation																	XXX							XXX
1439999. Subtotal - Other																	XXX							XXX
1449999 - Totals												118,993,073	1,640,112	207,348,291	217,344	160,400,525	XXX	(16,579,914)	(7,597,935)		86,715,130			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 an economic hedge for the equity exposure arising from investing in equities - including equity Exchange Traded Funds

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
MFSH	1	101,990	MINI MSCI EAFE	Equity Index Annuities	EXH 5	Equity/Index	03/16/2018	NYF 5493004R83R1LVX2IL36	12/29/2017	2,039.8000	2,045.5000	285					285	285	3,600	0010	50
MFSH	1	102,005	MINI MSCI EAFE	Equity Index Annuities	EXH 5	Equity/Index	03/16/2018	NYF 5493004R83R1LVX2IL36	12/29/2017	2,040.1000	2,045.5000	270					270	270	3,600	0010	50
MFSH	2	204,010	MINI MSCI EAFE	Equity Index Annuities	EXH 5	Equity/Index	03/16/2018	NYF 5493004R83R1LVX2IL36	12/29/2017	2,040.1000	2,045.5000	540					540	540	7,200	0010	50
MFSH	2	204,010	MINI MSCI EAFE	Equity Index Annuities	EXH 5	Equity/Index	03/16/2018	NYF 5493004R83R1LVX2IL36	12/29/2017	2,040.1000	2,045.5000	540					540	540	7,200	0010	50
MFSH	3	306,015	MINI MSCI EAFE	Equity Index Annuities	EXH 5	Equity/Index	03/16/2018	NYF 5493004R83R1LVX2IL36	12/29/2017	2,040.1000	2,045.5000	810					810	810	10,800	0010	50
MFSH	1	101,820	MINI MSCI EAFE	Equity Index Annuities	EXH 5	Equity/Index	03/16/2018	NYF 5493004R83R1LVX2IL36	12/29/2017	2,036.4000	2,045.5000	455					455	455	3,600	0010	50
MFSH	2	203,640	MINI MSCI EAFE	Equity Index Annuities	EXH 5	Equity/Index	03/16/2018	NYF 5493004R83R1LVX2IL36	12/29/2017	2,036.4000	2,045.5000	910					910	910	7,200	0010	50
MFSH	2	203,640	MINI MSCI EAFE	Equity Index Annuities	EXH 5	Equity/Index	03/16/2018	NYF 5493004R83R1LVX2IL36	12/29/2017	2,036.4000	2,045.5000	910					910	910	7,200	0010	50
MFSH	3	305,460	MINI MSCI EAFE	Equity Index Annuities	EXH 5	Equity/Index	03/16/2018	NYF 5493004R83R1LVX2IL36	12/29/2017	2,036.4000	2,045.5000	1,365					1,365	1,365	10,800	0010	50
MFSH	7	716,345	MINI MSCI EAFE	Equity Index Annuities	EXH 5	Equity/Index	03/16/2018	NYF 5493004R83R1LVX2IL36	12/29/2017	2,046.7000	2,045.5000	(420)					(420)	(420)	25,200	0010	50
MFSH	3	307,845	MINI MSCI EAFE	Equity Index Annuities	EXH 5	Equity/Index	03/16/2018	NYF 5493004R83R1LVX2IL36	12/29/2017	2,052.3000	2,045.5000	(1,020)					(1,020)	(1,020)	10,800	0010	50
ESH8	91	12,022,010	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/16/2018	CME SNZ20JLFK8MNNCLQOF39	12/28/2017	2,642.2000	2,676.0000	153,790					153,790	153,790	409,500	0010	50
ESH8	1	132,550	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/16/2018	CME SNZ20JLFK8MNNCLQOF39	12/28/2017	2,651.0000	2,676.0000	1,250					1,250	1,250	4,500	0010	50
ESH8	10	1,327,750	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/16/2018	CME SNZ20JLFK8MNNCLQOF39	12/28/2017	2,655.5000	2,676.0000	10,250					10,250	10,250	45,000	0010	50
ESH8	3	402,225	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/16/2018	CME SNZ20JLFK8MNNCLQOF39	12/28/2017	2,681.5000	2,676.0000	(825)					(825)	(825)	13,500	0010	50
ESH8	8	1,071,000	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/16/2018	CME SNZ20JLFK8MNNCLQOF39	12/28/2017	2,677.5000	2,676.0000	(600)					(600)	(600)	36,000	0010	50
ESH8	10	1,344,250	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/16/2018	CME SNZ20JLFK8MNNCLQOF39	12/28/2017	2,688.5000	2,676.0000	(6,250)					(6,250)	(6,250)	45,000	0010	50
ESH8	15	2,014,313	S&P 500 E-MINI FUTURES	Equity Index Annuities	EXH 5	Equity/Index	03/16/2018	CME SNZ20JLFK8MNNCLQOF39	12/28/2017	2,685.7500	2,676.0000	(7,313)					(7,313)	(7,313)	67,500	0010	50
1289999. Subtotal - Long Futures - Hedging Other												154,948					154,947	154,947	718,200	XXX	XXX
1329999. Subtotal - Long Futures												154,948					154,947	154,947	718,200	XXX	XXX
1389999. Subtotal - Short Futures																				XXX	XXX
1399999. Subtotal - Hedging Effective																				XXX	XXX
1409999. Subtotal - Hedging Other												154,948					154,947	154,947	718,200	XXX	XXX
1419999. Subtotal - Replication																				XXX	XXX
1429999. Subtotal - Income Generation																				XXX	XXX
1439999. Subtotal - Other																				XXX	XXX
1449999 - Totals												154,948					154,947	154,947	718,200	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Credit Suisse	1,479,311	913,640	2,392,951
Total Net Cash Deposits	1,479,311	913,640	2,392,951

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0010	Provide an economic hedge on the market risk inherent in the fixed index annuity where the cutomer is guaranteed a minimum return based on an index.

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
GIF7	2	193,625	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	01/18/2017	CME SNZ20JLFK8MNNCL00F39	12/07/2016	387.2500	01/09/2017	398.2500	Closing Sale	5,500	5,500			0010	250
GIF7	5	483,688	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	01/18/2017	CME SNZ20JLFK8MNNCL00F39	12/08/2016	386.9500	01/09/2017	398.2500	Closing Sale	14,107	14,107			0010	250
GIF7	1	98,200	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	01/18/2017	CME SNZ20JLFK8MNNCL00F39	12/21/2016	392.8000	01/09/2017	398.2500	Closing Sale	1,363	1,363			0010	250
GIG7	1	98,575	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	02/15/2017	CME SNZ20JLFK8MNNCL00F39	01/30/2017	394.3000	02/07/2017	397.0500	Closing Sale	688	688			0010	250
GIG7	2	199,075	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	02/15/2017	CME SNZ20JLFK8MNNCL00F39	02/01/2017	398.1500	02/07/2017	397.0500	Closing Sale	(550)	(550)			0010	250
GIG7	8	804,400	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	02/15/2017	CME SNZ20JLFK8MNNCL00F39	01/09/2017	402.2000	02/07/2017	397.0500	Closing Sale	(10,300)	(10,300)			0010	250
GIG7	1	98,875	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	02/15/2017	CME SNZ20JLFK8MNNCL00F39	01/09/2017	395.5000	02/07/2017	397.0500	Closing Sale	388	388			0010	250
GIH7	12	1,209,300	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	03/15/2017	NYF 5493004R83R1LVX2IL36	02/07/2017	403.1000	03/09/2017	385.8000	Closing Sale	(51,900)	(51,900)			0010	250
GIH7	2	202,000	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	03/15/2017	NYF 5493004R83R1LVX2IL36	02/14/2017	404.0000	03/09/2017	385.8000	Closing Sale	(9,100)	(9,100)			0010	250
GIH7	2	199,925	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	03/15/2017	NYF 5493004R83R1LVX2IL36	02/28/2017	399.8500	03/09/2017	385.8000	Closing Sale	(7,025)	(7,025)			0010	250
GIJ7	1	99,975	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	04/18/2017	CME SNZ20JLFK8MNNCL00F39	03/07/2017	399.9000	04/05/2017	393.2500	Closing Sale	(1,663)	(1,663)			0010	250
GIJ7	16	1,551,600	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	04/18/2017	CME SNZ20JLFK8MNNCL00F39	03/09/2017	387.9000	04/05/2017	393.2500	Closing Sale	21,400	21,400			0010	250
GIJ7	1	95,850	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	04/18/2017	CME SNZ20JLFK8MNNCL00F39	03/17/2017	383.4000	04/05/2017	393.2500	Closing Sale	2,463	2,463			0010	250
GIJ7	1	95,363	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	04/18/2017	CME SNZ20JLFK8MNNCL00F39	03/28/2017	381.4500	04/05/2017	393.2500	Closing Sale	2,950	2,950			0010	250
GIJ7	1	96,000	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	04/18/2017	CME SNZ20JLFK8MNNCL00F39	03/29/2017	384.0000	04/05/2017	393.2500	Closing Sale	2,313	2,313			0010	250
GIJ7	2	193,000	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	04/18/2017	CME SNZ20JLFK8MNNCL00F39	03/31/2017	386.0000	04/05/2017	393.2500	Closing Sale	3,625	3,625			0010	250
GIJ7	1	98,100	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	04/18/2017	CME SNZ20JLFK8MNNCL00F39	04/06/2017	392.4000	04/07/2017	392.6500	Closing Sale	63	63			0010	250
GIK7	1	99,000	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	05/15/2017	CME SNZ20JLFK8MNNCL00F39	04/07/2017	396.0000	04/19/2017	388.7500	Closing Sale	(1,813)	(1,813)			0010	250
GIK7	1	98,938	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	05/15/2017	CME SNZ20JLFK8MNNCL00F39	04/07/2017	395.7500	05/08/2017	370.5500	Closing Sale	(6,300)	(6,300)			0010	250
GIK7	1	100,125	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	05/15/2017	CME SNZ20JLFK8MNNCL00F39	04/17/2017	400.5000	05/08/2017	370.5500	Closing Sale	(7,488)	(7,488)			0010	250
GIK7	2	192,000	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	05/15/2017	CME SNZ20JLFK8MNNCL00F39	04/21/2017	384.0000	05/08/2017	370.5500	Closing Sale	(6,725)	(6,725)			0010	250
GIK7	1	95,188	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	05/15/2017	CME SNZ20JLFK8MNNCL00F39	04/28/2017	380.7500	05/08/2017	370.5500	Closing Sale	(2,550)	(2,550)			0010	250
GIM7	1	93,000	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	06/15/2017	CME SNZ20JLFK8MNNCL00F39	05/08/2017	372.0000	05/25/2017	381.5000	Closing Sale	2,375	2,375			0010	250
GIM7	4	372,000	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	06/15/2017	CME SNZ20JLFK8MNNCL00F39	05/08/2017	372.0000	06/08/2017	367.4000	Closing Sale	(4,600)	(4,600)			0010	250
GIM7	1	96,088	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	06/15/2017	CME SNZ20JLFK8MNNCL00F39	05/15/2017	384.3500	06/08/2017	367.4000	Closing Sale	(4,238)	(4,238)			0010	250
GIM7	3	295,313	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	06/15/2017	CME SNZ20JLFK8MNNCL00F39	05/22/2017	393.7500	06/08/2017	367.4000	Closing Sale	(19,763)	(19,763)			0010	250
GIN7	1	92,400	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	07/18/2017	CME SNZ20JLFK8MNNCL00F39	06/08/2017	369.6000	06/15/2017	361.2500	Closing Sale	(2,088)	(2,088)			0010	250
GIN7	7	646,800	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	07/18/2017	CME SNZ20JLFK8MNNCL00F39	06/08/2017	369.6000	07/10/2017	365.6500	Closing Sale	(6,913)	(6,913)			0010	250
GIN7	1	90,700	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	07/18/2017	CME SNZ20JLFK8MNNCL00F39	06/14/2017	362.8000	07/10/2017	365.6500	Closing Sale	713	713			0010	250
GIN7	2	178,300	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	07/18/2017	CME SNZ20JLFK8MNNCL00F39	06/21/2017	356.6000	07/10/2017	365.6500	Closing Sale	4,525	4,525			0010	250

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
GIN7	1	90,375	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	07/18/2017	CME SNZ20JLFK8MNNCL00F39	06/28/2017	361.5000	07/10/2017	365.6500	Closing Sale	1,038	1,038			0010	250
GIN7	1	93,363	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	07/18/2017	CME SNZ20JLFK8MNNCL00F39	06/30/2017	373.4500	07/10/2017	365.6500	Closing Sale	(1,950)	(1,950)			0010	250
GIQ7	1	91,250	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	08/15/2017	CME SNZ20JLFK8MNNCL00F39	07/07/2017	365.0000	08/02/2017	383.8000	Closing Sale	4,700	4,700			0010	250
GIQ7	2	182,375	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	08/15/2017	CME SNZ20JLFK8MNNCL00F39	07/10/2017	364.7500	08/02/2017	383.8000	Closing Sale	9,525	9,525			0010	250
GIQ7	10	911,875	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	08/15/2017	CME SNZ20JLFK8MNNCL00F39	07/10/2017	364.7500	08/02/2017	383.7500	Closing Sale	47,500	47,500			0010	250
GIQ7	1	93,238	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	08/15/2017	CME SNZ20JLFK8MNNCL00F39	07/12/2017	372.9500	08/02/2017	383.7500	Closing Sale	2,700	2,700			0010	250
GIQ7	2	186,000	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	08/15/2017	CME SNZ20JLFK8MNNCL00F39	07/21/2017	372.0000	08/02/2017	383.9000	Closing Sale	5,950	5,950			0010	250
GIQ7	1	96,750	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	08/15/2017	CME SNZ20JLFK8MNNCL00F39	07/28/2017	387.0000	08/02/2017	383.9000	Closing Sale	(775)	(775)			0010	250
GIU7	1	93,600	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	09/18/2017	CME SNZ20JLFK8MNNCL00F39	08/16/2017	374.4000	08/31/2017	385.8000	Closing Sale	2,850	2,850			0010	250
GIU7	1	94,275	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	09/18/2017	CME SNZ20JLFK8MNNCL00F39	08/21/2017	377.1000	09/05/2017	389.0000	Closing Sale	2,975	2,975			0010	250
GIU7	1	94,275	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	09/18/2017	CME SNZ20JLFK8MNNCL00F39	08/21/2017	377.1000	09/07/2017	392.3000	Closing Sale	3,800	3,800			0010	250
GIU7	1	94,313	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	09/18/2017	CME SNZ20JLFK8MNNCL00F39	08/28/2017	377.2500	09/07/2017	392.3000	Closing Sale	3,763	3,763			0010	250
GIU7	1	94,313	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	09/18/2017	CME SNZ20JLFK8MNNCL00F39	08/28/2017	377.2500	09/07/2017	392.3000	Closing Sale	3,763	3,763			0010	250
GIV7	1	98,163	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	10/16/2017	CME SNZ20JLFK8MNNCL00F39	09/07/2017	392.6500	09/22/2017	397.7000	Closing Sale	1,263	1,263			0010	250
GIV7	1	98,163	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	10/16/2017	CME SNZ20JLFK8MNNCL00F39	09/07/2017	392.6500	09/25/2017	404.4000	Closing Sale	2,938	2,938			0010	250
GIV7	1	98,163	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	10/16/2017	CME SNZ20JLFK8MNNCL00F39	09/07/2017	392.6500	10/05/2017	398.3000	Closing Sale	1,413	1,413			0010	250
GIV7	1	98,163	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	10/16/2017	CME SNZ20JLFK8MNNCL00F39	09/07/2017	392.6500	10/09/2017	391.0500	Closing Sale	(400)	(400)			0010	250
GIV7	1	98,750	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	10/16/2017	CME SNZ20JLFK8MNNCL00F39	09/14/2017	395.0000	10/09/2017	391.0500	Closing Sale	(988)	(988)			0010	250
GIV7	2	198,750	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	10/16/2017	CME SNZ20JLFK8MNNCL00F39	09/21/2017	397.5000	10/09/2017	391.0500	Closing Sale	(3,225)	(3,225)			0010	250
GIV7	1	100,000	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	10/16/2017	CME SNZ20JLFK8MNNCL00F39	09/28/2017	400.0000	10/09/2017	391.0500	Closing Sale	(2,238)	(2,238)			0010	250
GIV7	1	100,000	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	10/16/2017	CME SNZ20JLFK8MNNCL00F39	09/29/2017	400.0000	10/09/2017	391.0500	Closing Sale	(2,238)	(2,238)			0010	250
GIV7	1	98,688	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	10/16/2017	CME SNZ20JLFK8MNNCL00F39	10/03/2017	394.7500	10/09/2017	391.0500	Closing Sale	(925)	(925)			0010	250
GIV7	1	98,388	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	10/16/2017	CME SNZ20JLFK8MNNCL00F39	10/04/2017	393.5500	10/09/2017	391.0500	Closing Sale	(625)	(625)			0010	250
GIV7	1	98,000	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	10/16/2017	CME SNZ20JLFK8MNNCL00F39	10/06/2017	392.0000	10/09/2017	391.0500	Closing Sale	(238)	(238)			0010	250
GIX7	1	98,063	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	11/15/2017	CME SNZ20JLFK8MNNCL00F39	10/09/2017	392.2500	10/11/2017	398.0000	Closing Sale	1,438	1,438			0010	250
GIX7	2	196,125	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	11/15/2017	CME SNZ20JLFK8MNNCL00F39	10/09/2017	392.2500	10/25/2017	407.0000	Closing Sale	7,375	7,375			0010	250
GIX7	1	98,063	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	11/15/2017	CME SNZ20JLFK8MNNCL00F39	10/09/2017	392.2500	10/31/2017	413.2500	Closing Sale	5,250	5,250			0010	250
GIX7	1	98,063	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	11/15/2017	CME SNZ20JLFK8MNNCL00F39	10/09/2017	392.2500	11/03/2017	420.7500	Closing Sale	7,125	7,125			0010	250
GIX7	1	98,063	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	11/15/2017	CME SNZ20JLFK8MNNCL00F39	10/09/2017	392.2500	11/06/2017	422.7500	Closing Sale	7,625	7,625			0010	250
GIX7	1	98,063	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	11/15/2017	CME SNZ20JLFK8MNNCL00F39	10/09/2017	392.2500	11/06/2017	423.5000	Closing Sale	7,813	7,813			0010	250

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
GIX7	1	98,125	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	11/15/2017	CME SNZ20JLFK8MNNCLQ0F39	10/09/2017	392.5000	11/08/2017	427.1000	Closing Sale	8,650	8,650			0010	250
GIX7	2	196,125	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	11/15/2017	CME SNZ20JLFK8MNNCLQ0F39	10/09/2017	392.2500	11/08/2017	427.1000	Closing Sale	17,425	17,425			0010	250
GIX7	1	100,500	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	11/15/2017	CME SNZ20JLFK8MNNCLQ0F39	10/20/2017	402.0000	11/08/2017	427.1000	Closing Sale	6,275	6,275			0010	250
GIX7	2	201,675	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	11/15/2017	CME SNZ20JLFK8MNNCLQ0F39	10/23/2017	403.3500	11/08/2017	427.1000	Closing Sale	11,875	11,875			0010	250
GIZ7	1	107,625	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	CME SNZ20JLFK8MNNCLQ0F39	11/07/2017	430.5000	11/22/2017	428.6000	Closing Sale	(475)	(475)			0010	250
GIZ7	6	646,425	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	CME SNZ20JLFK8MNNCLQ0F39	11/08/2017	430.9500	12/01/2017	430.1500	Closing Sale	(1,200)	(1,200)			0010	250
GIZ7	1	105,350	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	CME SNZ20JLFK8MNNCLQ0F39	11/14/2017	421.4000	12/01/2017	430.1500	Closing Sale	2,188	2,188			0010	250
GIZ7	1	105,375	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	CME SNZ20JLFK8MNNCLQ0F39	11/14/2017	421.5000	12/01/2017	430.1500	Closing Sale	2,163	2,163			0010	250
GIZ7	1	106,938	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	CME SNZ20JLFK8MNNCLQ0F39	11/28/2017	427.7500	12/01/2017	430.1500	Closing Sale	600	600			0010	250
GIZ7	1	106,000	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	CME SNZ20JLFK8MNNCLQ0F39	11/21/2017	424.0000	12/01/2017	430.1500	Closing Sale	1,538	1,538			0010	250
GIZ7	1	107,300	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	CME SNZ20JLFK8MNNCLQ0F39	12/01/2017	429.2000	12/01/2017	430.1500	Closing Sale	238	238			0010	250
GIZ7	1	107,300	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	CME SNZ20JLFK8MNNCLQ0F39	12/01/2017	429.2000	12/01/2017	430.2000	Closing Sale	250	250			0010	250
GIZ7	1	106,000	GOLDMAN SACHS IDX	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	CME SNZ20JLFK8MNNCLQ0F39	11/21/2017	424.0000	12/01/2017	430.2000	Closing Sale	1,550	1,550			0010	250
MFSH	2	167,170	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	12/07/2016	1,671.7000	01/23/2017	1,716.6000	Closing Sale	4,486	4,486			0010	50
MFSH	2	169,380	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	12/14/2016	1,693.8000	01/23/2017	1,716.6000	Closing Sale	2,280	2,280			0010	50
MFSH	1	84,695	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	12/14/2016	1,693.9000	01/23/2017	1,716.6000	Closing Sale	1,135	1,135			0010	50
MFSH	3	254,085	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	12/14/2016	1,693.9000	01/23/2017	1,716.4000	Closing Sale	3,375	3,375			0010	50
MFSH	2	167,180	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	12/21/2016	1,671.8000	01/23/2017	1,716.3000	Closing Sale	4,450	4,450			0010	50
MFSH	2	167,190	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	12/21/2016	1,671.9000	01/23/2017	1,716.3000	Closing Sale	4,440	4,440			0010	50
MFSH	3	250,875	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	12/21/2016	1,672.5000	01/23/2017	1,716.4000	Closing Sale	6,585	6,585			0010	50
MFSH	3	250,890	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	12/21/2016	1,672.6000	01/23/2017	1,716.5000	Closing Sale	6,585	6,585			0010	50
MFSH	3	250,080	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	12/28/2016	1,667.2000	01/23/2017	1,716.5000	Closing Sale	7,395	7,395			0010	50
MFSH	3	250,125	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	12/28/2016	1,667.5000	01/23/2017	1,716.3000	Closing Sale	7,320	7,320			0010	50
MFSH	3	256,575	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	01/09/2017	1,710.5000	01/23/2017	1,716.3000	Closing Sale	870	870			0010	50
MFSH	2	171,040	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	01/09/2017	1,710.4000	01/23/2017	1,716.3000	Closing Sale	590	590			0010	50
MFSH	1	85,495	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	01/09/2017	1,709.9000	01/23/2017	1,716.3000	Closing Sale	320	320			0010	50
MFSH	8	688,560	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	01/17/2017	1,721.4000	01/23/2017	1,716.7000	Closing Sale	(1,880)	(1,880)			0010	50
MFSH	7	601,265	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	01/23/2017	1,717.9000	02/22/2017	1,753.0000	Closing Sale	12,285	12,285			0010	50
MFSH	1	86,120	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	01/30/2017	1,722.4000	02/22/2017	1,753.0000	Closing Sale	1,530	1,530			0010	50
MFSH	1	86,120	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	01/30/2017	1,722.4000	02/22/2017	1,753.1000	Closing Sale	1,535	1,535			0010	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
MFSH	2	172,230	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	01/30/2017	1,722.3000	02/22/2017	1,753.1000	Closing Sale	3,080	3,080			0010	50
MFSH	2	172,260	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	01/30/2017	1,722.6000	02/22/2017	1,753.1000	Closing Sale	3,050	3,050			0010	50
MFSH	2	172,260	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	01/30/2017	1,722.6000	02/22/2017	1,753.1000	Closing Sale	3,050	3,050			0010	50
MFSH	2	172,260	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	01/30/2017	1,722.6000	02/22/2017	1,753.1000	Closing Sale	3,050	3,050			0010	50
MFSH	2	172,640	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	02/07/2017	1,726.4000	02/22/2017	1,753.1000	Closing Sale	2,670	2,670			0010	50
MFSH	2	172,650	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	02/07/2017	1,726.5000	02/22/2017	1,753.1000	Closing Sale	2,660	2,660			0010	50
MFSH	3	258,975	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	02/07/2017	1,726.5000	02/22/2017	1,753.1000	Closing Sale	3,990	3,990			0010	50
MFSH	1	86,950	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	02/14/2017	1,739.0000	02/22/2017	1,753.0000	Closing Sale	700	700			0010	50
MFSH	2	173,900	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	02/14/2017	1,739.0000	02/22/2017	1,753.0000	Closing Sale	1,400	1,400			0010	50
MFSH	3	260,940	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	02/14/2017	1,739.6000	02/22/2017	1,753.1000	Closing Sale	2,025	2,025			0010	50
MFSH	2	175,420	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	02/21/2017	1,754.2000	02/22/2017	1,753.0000	Closing Sale	(120)	(120)			0010	50
MFSH	2	175,460	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	02/21/2017	1,754.6000	02/22/2017	1,753.0000	Closing Sale	(160)	(160)			0010	50
MFSH	2	175,470	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	02/21/2017	1,754.7000	02/22/2017	1,753.0000	Closing Sale	(170)	(170)			0010	50
MFSH	2	175,480	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	02/21/2017	1,754.8000	02/22/2017	1,753.0000	Closing Sale	(180)	(180)			0010	50
MFSH	6	524,100	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	02/28/2017	1,747.0000	03/09/2017	1,749.6000	Closing Sale	780	780			0010	50
MFSM	2	173,450	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	NYF 5493004R83R1LVX2IL36	03/07/2017	1,734.5000	03/22/2017	1,768.9000	Closing Sale	3,440	3,440			0010	50
MFSM	5	433,600	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	NYF 5493004R83R1LVX2IL36	03/07/2017	1,734.4000	03/22/2017	1,768.9000	Closing Sale	8,625	8,625			0010	50
MFSM	1	86,350	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	NYF 5493004R83R1LVX2IL36	03/08/2017	1,727.0000	03/22/2017	1,768.9000	Closing Sale	2,095	2,095			0010	50
MFSM	6	519,570	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	NYF 5493004R83R1LVX2IL36	03/09/2017	1,731.9000	03/22/2017	1,768.8000	Closing Sale	11,070	11,070			0010	50
MFSM	9	784,485	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	NYF 5493004R83R1LVX2IL36	03/14/2017	1,743.3000	03/22/2017	1,769.0000	Closing Sale	11,565	11,565			0010	50
MFSM	8	710,640	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	NYF 5493004R83R1LVX2IL36	03/21/2017	1,776.6000	03/22/2017	1,768.8000	Closing Sale	(3,120)	(3,120)			0010	50
MFSM	3	266,490	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	NYF 5493004R83R1LVX2IL36	03/21/2017	1,776.6000	04/24/2017	1,815.5000	Closing Sale	5,835	5,835			0010	50
MFSM	2	179,250	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	NYF 5493004R83R1LVX2IL36	03/28/2017	1,792.5000	04/24/2017	1,815.5000	Closing Sale	2,300	2,300			0010	50
MFSM	5	448,125	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	NYF 5493004R83R1LVX2IL36	03/28/2017	1,792.5000	04/24/2017	1,815.5000	Closing Sale	5,750	5,750			0010	50
MFSM	2	178,700	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	NYF 5493004R83R1LVX2IL36	03/29/2017	1,787.0000	04/24/2017	1,815.5000	Closing Sale	2,850	2,850			0010	50
MFSM	11	972,840	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	NYF 5493004R83R1LVX2IL36	04/07/2017	1,768.8000	04/24/2017	1,815.5000	Closing Sale	25,685	25,685			0010	50
MFSM	1	88,440	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	NYF 5493004R83R1LVX2IL36	04/07/2017	1,768.8000	04/24/2017	1,815.5000	Closing Sale	2,335	2,335			0010	50
MFSM	4	354,040	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	NYF 5493004R83R1LVX2IL36	04/17/2017	1,770.2000	04/24/2017	1,815.5000	Closing Sale	9,060	9,060			0010	50
MFSM	10	885,050	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	NYF 5493004R83R1LVX2IL36	04/17/2017	1,770.1000	04/24/2017	1,815.5000	Closing Sale	22,700	22,700			0010	50
MFSM	6	531,090	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	NYF 5493004R83R1LVX2IL36	04/21/2017	1,770.3000	04/24/2017	1,815.5000	Closing Sale	13,560	13,560			0010	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
MFSM	1	88,520	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	NYF 5493004R83R1LVX2IL36	04/21/2017	1,770.4000	05/23/2017	1,891.8000	Closing Sale	6,070	6,070			0010	50
MFSM	2	177,030	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	NYF 5493004R83R1LVX2IL36	04/21/2017	1,770.3000	05/23/2017	1,891.8000	Closing Sale	12,150	12,150			0010	50
MFSM	2	182,720	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	NYF 5493004R83R1LVX2IL36	04/27/2017	1,827.2000	05/23/2017	1,892.2000	Closing Sale	6,500	6,500			0010	50
MFSM	5	456,000	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	NYF 5493004R83R1LVX2IL36	04/28/2017	1,824.0000	05/23/2017	1,891.9000	Closing Sale	16,975	16,975			0010	50
MFSM	3	273,600	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	NYF 5493004R83R1LVX2IL36	04/28/2017	1,824.0000	05/23/2017	1,892.2000	Closing Sale	10,230	10,230			0010	50
MFSM	2	183,200	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	NYF 5493004R83R1LVX2IL36	05/01/2017	1,832.0000	05/23/2017	1,892.2000	Closing Sale	6,020	6,020			0010	50
MFSM	3	278,880	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	NYF 5493004R83R1LVX2IL36	05/08/2017	1,859.2000	05/23/2017	1,892.3000	Closing Sale	4,965	4,965			0010	50
MFSM	4	371,880	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	NYF 5493004R83R1LVX2IL36	05/08/2017	1,859.4000	05/23/2017	1,892.0000	Closing Sale	6,520	6,520			0010	50
MFSM	5	464,800	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	NYF 5493004R83R1LVX2IL36	05/08/2017	1,859.2000	05/23/2017	1,892.3000	Closing Sale	8,275	8,275			0010	50
MFSM	1	92,815	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	NYF 5493004R83R1LVX2IL36	05/09/2017	1,856.3000	05/23/2017	1,892.3000	Closing Sale	1,800	1,800			0010	50
MFSM	5	468,225	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	NYF 5493004R83R1LVX2IL36	05/15/2017	1,872.9000	05/23/2017	1,892.3000	Closing Sale	4,850	4,850			0010	50
MFSM	8	749,160	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	NYF 5493004R83R1LVX2IL36	05/15/2017	1,872.9000	05/23/2017	1,892.3000	Closing Sale	7,760	7,760			0010	50
MFSM	4	378,000	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	NYF 5493004R83R1LVX2IL36	05/22/2017	1,890.0000	05/23/2017	1,892.3000	Closing Sale	460	460			0010	50
MFSM	5	472,500	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	NYF 5493004R83R1LVX2IL36	05/22/2017	1,890.0000	06/08/2017	1,896.3000	Closing Sale	1,575	1,575			0010	50
MFSM	2	188,370	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	NYF 5493004R83R1LVX2IL36	05/30/2017	1,883.7000	06/08/2017	1,896.3000	Closing Sale	1,260	1,260			0010	50
MFSM	3	282,525	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	NYF 5493004R83R1LVX2IL36	05/30/2017	1,883.5000	06/08/2017	1,896.3000	Closing Sale	1,920	1,920			0010	50
MFSM	3	282,525	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	NYF 5493004R83R1LVX2IL36	05/30/2017	1,883.5000	06/08/2017	1,896.3000	Closing Sale	1,920	1,920			0010	50
MFSM	3	282,540	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	NYF 5493004R83R1LVX2IL36	05/30/2017	1,883.6000	06/08/2017	1,896.3000	Closing Sale	1,905	1,905			0010	50
MFSM	9	856,665	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	NYF 5493004R83R1LVX2IL36	06/07/2017	1,903.7000	06/08/2017	1,896.3000	Closing Sale	(3,330)	(3,330)			0010	50
MFSU	2	189,590	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	NYF 5493004R83R1LVX2IL36	06/08/2017	1,895.9000	06/08/2017	1,899.0000	Closing Sale	310	310			0010	50
MFSU	5	473,975	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	NYF 5493004R83R1LVX2IL36	06/08/2017	1,895.9000	06/22/2017	1,886.0000	Closing Sale	(2,475)	(2,475)			0010	50
MFSU	5	473,975	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	NYF 5493004R83R1LVX2IL36	06/08/2017	1,895.9000	06/22/2017	1,886.0000	Closing Sale	(2,475)	(2,475)			0010	50
MFSU	5	473,975	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	NYF 5493004R83R1LVX2IL36	06/08/2017	1,895.9000	06/22/2017	1,886.2000	Closing Sale	(2,425)	(2,425)			0010	50
MFSU	5	473,975	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	NYF 5493004R83R1LVX2IL36	06/08/2017	1,895.9000	06/22/2017	1,886.4000	Closing Sale	(2,375)	(2,375)			0010	50
MFSU	3	284,385	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	NYF 5493004R83R1LVX2IL36	06/08/2017	1,895.9000	06/22/2017	1,886.4000	Closing Sale	(1,425)	(1,425)			0010	50
MFSU	2	188,460	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	NYF 5493004R83R1LVX2IL36	06/12/2017	1,884.6000	06/22/2017	1,886.4000	Closing Sale	180	180			0010	50
MFSU	3	284,895	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	NYF 5493004R83R1LVX2IL36	06/13/2017	1,899.3000	06/22/2017	1,886.4000	Closing Sale	(1,935)	(1,935)			0010	50
MFSU	2	190,200	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	NYF 5493004R83R1LVX2IL36	06/14/2017	1,902.0000	06/22/2017	1,886.6000	Closing Sale	(1,540)	(1,540)			0010	50
MFSU	2	190,200	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	NYF 5493004R83R1LVX2IL36	06/14/2017	1,902.0000	06/22/2017	1,886.6000	Closing Sale	(1,540)	(1,540)			0010	50
MFSU	1	95,100	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	NYF 5493004R83R1LVX2IL36	06/14/2017	1,902.0000	06/22/2017	1,886.6000	Closing Sale	(770)	(770)			0010	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
MFSU	1	95,100	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	NYF 5493004R83R1LVX2IL36	06/14/2017	1,902.0000	06/22/2017	1,886.6000	Closing Sale	(770)	(770)			0010	50
MFSU	2	190,200	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	NYF 5493004R83R1LVX2IL36	06/14/2017	1,902.0000	06/22/2017	1,886.6000	Closing Sale	(1,540)	(1,540)			0010	50
MFSU	2	190,200	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	NYF 5493004R83R1LVX2IL36	06/14/2017	1,902.0000	06/22/2017	1,886.6000	Closing Sale	(1,540)	(1,540)			0010	50
MFSU	2	190,240	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	NYF 5493004R83R1LVX2IL36	06/19/2017	1,902.4000	06/22/2017	1,886.4000	Closing Sale	(1,600)	(1,600)			0010	50
MFSU	3	282,450	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	NYF 5493004R83R1LVX2IL36	06/21/2017	1,883.0000	07/24/2017	1,918.1000	Closing Sale	5,265	5,265			0010	50
MFSU	5	470,725	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	NYF 5493004R83R1LVX2IL36	06/21/2017	1,882.9000	07/24/2017	1,918.1000	Closing Sale	8,800	8,800			0010	50
MFSU	2	190,490	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	NYF 5493004R83R1LVX2IL36	06/28/2017	1,904.9000	07/24/2017	1,918.1000	Closing Sale	1,320	1,320			0010	50
MFSU	7	666,750	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	NYF 5493004R83R1LVX2IL36	06/28/2017	1,905.0000	07/24/2017	1,917.7000	Closing Sale	4,445	4,445			0010	50
MFSU	1	94,560	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	NYF 5493004R83R1LVX2IL36	06/30/2017	1,891.2000	07/24/2017	1,918.1000	Closing Sale	1,345	1,345			0010	50
MFSU	2	187,740	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	NYF 5493004R83R1LVX2IL36	07/07/2017	1,877.4000	07/24/2017	1,918.1000	Closing Sale	4,070	4,070			0010	50
MFSU	2	187,690	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	NYF 5493004R83R1LVX2IL36	07/07/2017	1,876.9000	07/24/2017	1,918.1000	Closing Sale	4,120	4,120			0010	50
MFSU	5	469,550	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	NYF 5493004R83R1LVX2IL36	07/07/2017	1,878.2000	07/24/2017	1,918.1000	Closing Sale	9,975	9,975			0010	50
MFSU	3	282,375	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	NYF 5493004R83R1LVX2IL36	07/10/2017	1,882.5000	07/24/2017	1,917.7000	Closing Sale	5,280	5,280			0010	50
MFSU	2	191,670	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	NYF 5493004R83R1LVX2IL36	07/14/2017	1,916.7000	07/24/2017	1,917.7000	Closing Sale	100	100			0010	50
MFSU	2	191,670	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	NYF 5493004R83R1LVX2IL36	07/14/2017	1,916.7000	07/24/2017	1,917.7000	Closing Sale	100	100			0010	50
MFSU	2	191,670	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	NYF 5493004R83R1LVX2IL36	07/14/2017	1,916.7000	07/24/2017	1,917.7000	Closing Sale	100	100			0010	50
MFSU	1	96,220	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	NYF 5493004R83R1LVX2IL36	07/21/2017	1,924.4000	07/24/2017	1,917.7000	Closing Sale	(335)	(335)			0010	50
MFSU	2	192,440	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	NYF 5493004R83R1LVX2IL36	07/21/2017	1,924.4000	08/22/2017	1,923.6000	Closing Sale	(80)	(80)			0010	50
MFSU	3	288,660	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	NYF 5493004R83R1LVX2IL36	07/21/2017	1,924.4000	08/22/2017	1,923.7000	Closing Sale	(105)	(105)			0010	50
MFSU	1	96,220	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	NYF 5493004R83R1LVX2IL36	07/21/2017	1,924.4000	08/22/2017	1,923.8000	Closing Sale	(30)	(30)			0010	50
MFSU	2	191,780	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	NYF 5493004R83R1LVX2IL36	07/24/2017	1,917.8000	08/22/2017	1,924.1000	Closing Sale	630	630			0010	50
MFSU	1	96,550	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	NYF 5493004R83R1LVX2IL36	07/28/2017	1,931.0000	08/22/2017	1,923.6000	Closing Sale	(370)	(370)			0010	50
MFSU	2	193,100	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	NYF 5493004R83R1LVX2IL36	07/28/2017	1,931.0000	08/22/2017	1,923.6000	Closing Sale	(740)	(740)			0010	50
MFSU	2	193,100	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	NYF 5493004R83R1LVX2IL36	07/28/2017	1,931.0000	08/22/2017	1,923.6000	Closing Sale	(740)	(740)			0010	50
MFSU	2	193,100	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	NYF 5493004R83R1LVX2IL36	07/28/2017	1,931.0000	08/22/2017	1,923.8000	Closing Sale	(720)	(720)			0010	50
MFSU	2	193,100	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	NYF 5493004R83R1LVX2IL36	07/28/2017	1,931.0000	08/22/2017	1,923.8000	Closing Sale	(720)	(720)			0010	50
MFSU	2	193,750	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	NYF 5493004R83R1LVX2IL36	07/31/2017	1,937.5000	08/22/2017	1,924.1000	Closing Sale	(1,340)	(1,340)			0010	50
MFSU	9	878,355	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	NYF 5493004R83R1LVX2IL36	08/07/2017	1,951.9000	08/22/2017	1,924.1000	Closing Sale	(12,510)	(12,510)			0010	50
MFSU	1	96,255	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	NYF 5493004R83R1LVX2IL36	08/14/2017	1,925.1000	08/22/2017	1,924.1000	Closing Sale	(50)	(50)			0010	50
MFSU	2	192,510	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	NYF 5493004R83R1LVX2IL36	08/14/2017	1,925.1000	08/22/2017	1,924.1000	Closing Sale	(100)	(100)			0010	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
MFSU	1	96,255	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	NYF 5493004R83R1LVX2IL36	08/14/2017	1,925.1000	08/22/2017	1,924.1000	Closing Sale	(50)	(50)			0010	50
MFSU	3	288,780	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	NYF 5493004R83R1LVX2IL36	08/14/2017	1,925.2000	08/22/2017	1,924.1000	Closing Sale	(165)	(165)			0010	50
MFSU	2	192,510	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	NYF 5493004R83R1LVX2IL36	08/14/2017	1,925.1000	09/07/2017	1,952.0000	Closing Sale	2,690	2,690			0010	50
MFSU	2	191,720	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	NYF 5493004R83R1LVX2IL36	08/15/2017	1,917.2000	09/07/2017	1,952.0000	Closing Sale	3,480	3,480			0010	50
MFSU	1	95,745	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	NYF 5493004R83R1LVX2IL36	08/21/2017	1,914.9000	09/07/2017	1,952.0000	Closing Sale	1,855	1,855			0010	50
MFSU	2	191,490	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	NYF 5493004R83R1LVX2IL36	08/21/2017	1,914.9000	09/07/2017	1,952.0000	Closing Sale	3,710	3,710			0010	50
MFSU	2	191,490	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	NYF 5493004R83R1LVX2IL36	08/21/2017	1,914.9000	09/07/2017	1,952.0000	Closing Sale	3,710	3,710			0010	50
MFSU	2	191,500	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	NYF 5493004R83R1LVX2IL36	08/21/2017	1,915.0000	09/07/2017	1,952.0000	Closing Sale	3,700	3,700			0010	50
MFSU	2	193,110	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	NYF 5493004R83R1LVX2IL36	08/28/2017	1,931.1000	09/07/2017	1,952.0000	Closing Sale	2,090	2,090			0010	50
MFSU	2	193,110	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	NYF 5493004R83R1LVX2IL36	08/28/2017	1,931.1000	09/07/2017	1,952.0000	Closing Sale	2,090	2,090			0010	50
MFSU	2	193,110	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	NYF 5493004R83R1LVX2IL36	08/28/2017	1,931.1000	09/07/2017	1,952.0000	Closing Sale	2,090	2,090			0010	50
MFSU	2	193,120	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	NYF 5493004R83R1LVX2IL36	08/28/2017	1,931.2000	09/07/2017	1,952.0000	Closing Sale	2,080	2,080			0010	50
MFSZ	2	194,940	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	09/07/2017	1,949.4000	09/22/2017	1,974.7000	Closing Sale	2,530	2,530			0010	50
MFSZ	2	194,950	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	09/07/2017	1,949.5000	09/22/2017	1,974.7000	Closing Sale	2,520	2,520			0010	50
MFSZ	3	292,380	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	09/07/2017	1,949.2000	09/22/2017	1,974.8000	Closing Sale	3,840	3,840			0010	50
MFSZ	3	292,395	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	09/07/2017	1,949.3000	09/22/2017	1,974.8000	Closing Sale	3,825	3,825			0010	50
MFSZ	1	97,465	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	09/07/2017	1,949.3000	09/22/2017	1,974.8000	Closing Sale	1,275	1,275			0010	50
MFSZ	2	194,930	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	09/07/2017	1,949.3000	09/22/2017	1,974.9000	Closing Sale	2,560	2,560			0010	50
MFSZ	6	585,270	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	09/07/2017	1,950.9000	09/22/2017	1,974.7000	Closing Sale	7,140	7,140			0010	50
MFSZ	10	975,450	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	09/07/2017	1,950.9000	09/22/2017	1,974.8000	Closing Sale	11,950	11,950			0010	50
MFSZ	3	292,635	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	09/07/2017	1,950.9000	09/22/2017	1,974.8000	Closing Sale	3,585	3,585			0010	50
MFSZ	2	196,160	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	09/14/2017	1,961.6000	09/22/2017	1,974.9000	Closing Sale	1,330	1,330			0010	50
MFSZ	2	196,160	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	09/14/2017	1,961.6000	09/22/2017	1,974.9000	Closing Sale	1,330	1,330			0010	50
MFSZ	2	196,170	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	09/14/2017	1,961.7000	09/22/2017	1,974.9000	Closing Sale	1,320	1,320			0010	50
MFSZ	2	196,400	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	09/15/2017	1,964.0000	09/22/2017	1,974.9000	Closing Sale	1,090	1,090			0010	50
MFSZ	1	98,570	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	09/21/2017	1,971.4000	10/24/2017	1,999.1000	Closing Sale	1,385	1,385			0010	50
MFSZ	1	98,570	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	09/21/2017	1,971.4000	10/24/2017	1,999.1000	Closing Sale	1,385	1,385			0010	50
MFSZ	2	197,130	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	09/21/2017	1,971.3000	10/24/2017	1,999.1000	Closing Sale	2,780	2,780			0010	50
MFSZ	2	197,140	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	09/21/2017	1,971.4000	10/24/2017	1,999.1000	Closing Sale	2,770	2,770			0010	50
MFSZ	2	197,140	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	09/21/2017	1,971.4000	10/24/2017	1,999.0000	Closing Sale	2,760	2,760			0010	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
MFSZ	2	197,150	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	09/21/2017	1,971.5000	10/24/2017	1,999.0000	Closing Sale	2,750	2,750			0010	50
MFSZ	1	98,210	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	09/25/2017	1,964.2000	10/24/2017	1,999.7000	Closing Sale	1,775	1,775			0010	50
MFSZ	2	196,450	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	09/28/2017	1,964.5000	10/24/2017	1,999.7000	Closing Sale	3,520	3,520			0010	50
MFSZ	2	196,450	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	09/28/2017	1,964.5000	10/24/2017	1,999.7000	Closing Sale	3,520	3,520			0010	50
MFSZ	2	196,470	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	09/28/2017	1,964.7000	10/24/2017	1,999.7000	Closing Sale	3,500	3,500			0010	50
MFSZ	2	196,470	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	09/28/2017	1,964.7000	10/24/2017	1,999.7000	Closing Sale	3,500	3,500			0010	50
MFSZ	2	197,500	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	09/29/2017	1,975.0000	10/24/2017	1,999.7000	Closing Sale	2,470	2,470			0010	50
MFSZ	2	197,500	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	09/29/2017	1,975.0000	10/24/2017	1,999.7000	Closing Sale	2,470	2,470			0010	50
MFSZ	2	197,700	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	10/09/2017	1,977.0000	10/24/2017	1,999.8000	Closing Sale	2,280	2,280			0010	50
MFSZ	2	197,710	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	10/09/2017	1,977.1000	10/24/2017	1,999.8000	Closing Sale	2,270	2,270			0010	50
MFSZ	2	197,720	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	10/09/2017	1,977.2000	10/24/2017	1,999.8000	Closing Sale	2,260	2,260			0010	50
MFSZ	2	197,700	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	10/09/2017	1,977.0000	10/24/2017	1,999.8000	Closing Sale	2,280	2,280			0010	50
MFSZ	3	296,550	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	10/09/2017	1,977.0000	10/24/2017	1,999.8000	Closing Sale	3,420	3,420			0010	50
MFSZ	1	99,700	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	10/11/2017	1,994.0000	10/24/2017	1,999.8000	Closing Sale	290	290			0010	50
MFSZ	2	200,690	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	10/16/2017	2,006.9000	10/24/2017	1,999.8000	Closing Sale	(710)	(710)			0010	50
MFSZ	2	200,690	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	10/16/2017	2,006.9000	10/24/2017	1,999.9000	Closing Sale	(700)	(700)			0010	50
MFSZ	2	200,690	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	10/16/2017	2,006.9000	10/24/2017	1,999.9000	Closing Sale	(700)	(700)			0010	50
MFSZ	1	100,345	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	10/16/2017	2,006.9000	10/24/2017	1,999.9000	Closing Sale	(350)	(350)			0010	50
MFSZ	1	100,345	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	10/16/2017	2,006.9000	11/29/2017	2,016.1000	Closing Sale	460	460			0010	50
MFSZ	2	199,900	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	10/23/2017	1,999.0000	11/29/2017	2,016.2000	Closing Sale	1,720	1,720			0010	50
MFSZ	2	199,900	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	10/23/2017	1,999.0000	11/29/2017	2,016.2000	Closing Sale	1,720	1,720			0010	50
MFSZ	2	199,900	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	10/23/2017	1,999.0000	11/29/2017	2,016.2000	Closing Sale	1,720	1,720			0010	50
MFSZ	2	199,900	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	10/23/2017	1,999.0000	11/29/2017	2,016.1000	Closing Sale	1,710	1,710			0010	50
MFSZ	2	199,900	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	10/23/2017	1,999.0000	11/29/2017	2,016.1000	Closing Sale	1,710	1,710			0010	50
MFSZ	2	199,760	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	10/30/2017	1,997.6000	11/29/2017	2,016.1000	Closing Sale	1,850	1,850			0010	50
MFSZ	2	199,770	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	10/30/2017	1,997.7000	11/29/2017	2,016.1000	Closing Sale	1,840	1,840			0010	50
MFSZ	2	199,770	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	10/30/2017	1,997.7000	11/29/2017	2,016.1000	Closing Sale	1,840	1,840			0010	50
MFSZ	2	199,780	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	10/30/2017	1,997.8000	11/29/2017	2,016.1000	Closing Sale	1,830	1,830			0010	50
MFSZ	2	200,600	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	10/31/2017	2,006.0000	11/29/2017	2,016.1000	Closing Sale	1,010	1,010			0010	50
MFSZ	9	903,105	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	11/07/2017	2,006.9000	11/29/2017	2,016.1000	Closing Sale	4,140	4,140			0010	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
MFSZ	2	200,690	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	11/07/2017	2,006.9000	11/29/2017	2,016.1000	Closing Sale	920	920			0010	50
MFSZ	2	200,600	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	11/07/2017	2,006.0000	11/29/2017	2,016.1000	Closing Sale	1,010	1,010			0010	50
MFSZ	1	99,300	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	11/14/2017	1,986.0000	11/29/2017	2,016.1000	Closing Sale	1,505	1,505			0010	50
MFSZ	2	198,600	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	11/14/2017	1,986.0000	11/29/2017	2,016.1000	Closing Sale	3,010	3,010			0010	50
MFSZ	2	198,600	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	11/14/2017	1,986.0000	11/29/2017	2,016.1000	Closing Sale	3,010	3,010			0010	50
MFSZ	2	198,600	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	11/14/2017	1,986.0000	11/29/2017	2,016.1000	Closing Sale	3,010	3,010			0010	50
MFSZ	2	198,600	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	11/14/2017	1,986.0000	11/29/2017	2,016.1000	Closing Sale	3,010	3,010			0010	50
MFSZ	2	197,590	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	11/15/2017	1,975.9000	11/29/2017	2,016.1000	Closing Sale	4,020	4,020			0010	50
MFSZ	5	501,125	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	11/21/2017	2,004.5000	11/29/2017	2,016.1000	Closing Sale	2,900	2,900			0010	50
MFSZ	5	501,125	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	11/21/2017	2,004.5000	11/29/2017	2,016.1000	Closing Sale	2,900	2,900			0010	50
MFSZ	5	501,125	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	11/21/2017	2,004.5000	11/29/2017	2,016.1000	Closing Sale	2,900	2,900			0010	50
MFSZ	2	202,130	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	11/28/2017	2,021.3000	12/08/2017	2,008.6000	Closing Sale	(1,270)	(1,270)			0010	50
MFSZ	2	202,180	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	11/28/2017	2,021.8000	12/08/2017	2,008.6000	Closing Sale	(1,320)	(1,320)			0010	50
MFSZ	8	808,720	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	12/15/2017	NYF 5493004R83R1LVX2IL36	11/28/2017	2,021.8000	12/08/2017	2,008.6000	Closing Sale	(5,280)	(5,280)			0010	50
MFSH	3	300,480	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/16/2018	NYF 5493004R83R1LVX2IL36	12/07/2017	2,003.2000	12/27/2017	2,047.6000	Closing Sale	6,660	6,660			0010	50
MFSH	3	300,525	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/16/2018	NYF 5493004R83R1LVX2IL36	12/07/2017	2,003.5000	12/27/2017	2,047.6000	Closing Sale	6,615	6,615			0010	50
MFSH	2	200,330	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/16/2018	NYF 5493004R83R1LVX2IL36	12/07/2017	2,003.3000	12/27/2017	2,047.6000	Closing Sale	4,430	4,430			0010	50
MFSH	5	500,825	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/16/2018	NYF 5493004R83R1LVX2IL36	12/07/2017	2,003.3000	12/27/2017	2,047.6000	Closing Sale	11,075	11,075			0010	50
MFSH	2	201,310	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/16/2018	NYF 5493004R83R1LVX2IL36	12/08/2017	2,013.1000	12/27/2017	2,047.5000	Closing Sale	3,440	3,440			0010	50
MFSH	5	502,575	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/16/2018	NYF 5493004R83R1LVX2IL36	12/08/2017	2,010.3000	12/27/2017	2,047.6000	Closing Sale	9,325	9,325			0010	50
MFSH	7	703,605	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/16/2018	NYF 5493004R83R1LVX2IL36	12/08/2017	2,010.3000	12/27/2017	2,047.7000	Closing Sale	13,090	13,090			0010	50
MFSH	3	302,820	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/16/2018	NYF 5493004R83R1LVX2IL36	12/14/2017	2,018.8000	12/27/2017	2,047.7000	Closing Sale	4,335	4,335			0010	50
MFSH	10	1,009,400	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/16/2018	NYF 5493004R83R1LVX2IL36	12/14/2017	2,018.8000	12/27/2017	2,047.7000	Closing Sale	14,450	14,450			0010	50
MFSH	3	302,385	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/16/2018	NYF 5493004R83R1LVX2IL36	12/15/2017	2,015.9000	12/27/2017	2,047.7000	Closing Sale	4,770	4,770			0010	50
MFSH	1	102,005	MINI MSCI EAFE	Equity Indexed Annuities	EXH 5	Equity/Index	03/16/2018	NYF 5493004R83R1LVX2IL36	12/21/2017	2,040.1000	12/27/2017	2,047.7000	Closing Sale	380	380			0010	50
ESH7	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	CME SNZ20JLFK8MNNCL00F39	12/13/2016	2,267.7500	01/10/2017	2,265.0000	Closing Sale	(419)	(419)			0010	50
ESH7	6	300	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	CME SNZ20JLFK8MNNCL00F39	12/14/2016	2,249.2500	01/23/2017	2,255.5000	Closing Sale	1,875	1,875			0010	50
ESH7	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	CME SNZ20JLFK8MNNCL00F39	12/19/2016	2,258.2500	01/23/2017	2,255.5000	Closing Sale	(275)	(275)			0010	50
ESH7	4	200	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	CME SNZ20JLFK8MNNCL00F39	12/16/2016	2,263.5000	01/23/2017	2,255.5000	Closing Sale	(1,600)	(1,600)			0010	50
ESH7	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	CME SNZ20JLFK8MNNCL00F39	12/20/2016	2,266.0000	01/23/2017	2,255.5000	Closing Sale	(1,050)	(1,050)			0010	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESH7	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	CME SNZ20JLFK8MNNCL00F39	12/21/2016	2,264.5000	01/23/2017	2,255.5000	Closing Sale	(900)	(900)			0010	50
ESH7	16	800	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	CME SNZ20JLFK8MNNCL00F39	12/21/2016	2,261.0000	01/23/2017	2,255.5000	Closing Sale	(4,400)	(4,400)			0010	50
ESH7	7	350	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	CME SNZ20JLFK8MNNCL00F39	12/22/2016	2,253.7500	01/23/2017	2,255.5000	Closing Sale	613	613			0010	50
ESH7	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	CME SNZ20JLFK8MNNCL00F39	12/22/2016	2,253.7500	02/22/2017	2,359.7500	Closing Sale	15,900	15,900			0010	50
ESH7	13	650	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	CME SNZ20JLFK8MNNCL00F39	12/28/2016	2,245.0000	02/22/2017	2,359.7500	Closing Sale	74,588	74,588			0010	50
ESH7	5	250	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	CME SNZ20JLFK8MNNCL00F39	01/06/2017	2,272.5000	02/22/2017	2,359.7500	Closing Sale	21,813	21,813			0010	50
ESH7	10	500	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	CME SNZ20JLFK8MNNCL00F39	01/17/2017	2,262.5000	02/22/2017	2,359.7500	Closing Sale	48,625	48,625			0010	50
ESH7	10	500	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	CME SNZ20JLFK8MNNCL00F39	01/23/2017	2,261.5000	02/22/2017	2,359.7500	Closing Sale	49,125	49,125			0010	50
ESH7	17	850	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	CME SNZ20JLFK8MNNCL00F39	01/30/2017	2,275.2500	02/22/2017	2,359.7500	Closing Sale	71,825	71,825			0010	50
ESH7	9	450	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	CME SNZ20JLFK8MNNCL00F39	01/09/2017	2,264.7500	02/22/2017	2,359.7500	Closing Sale	42,750	42,750			0010	50
ESH7	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	CME SNZ20JLFK8MNNCL00F39	02/07/2017	2,288.2500	02/22/2017	2,359.7500	Closing Sale	10,725	10,725			0010	50
ESH7	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	CME SNZ20JLFK8MNNCL00F39	02/07/2017	2,288.2500	02/23/2017	2,357.7500	Closing Sale	3,475	3,475			0010	50
ESH7	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	CME SNZ20JLFK8MNNCL00F39	02/07/2017	2,288.2500	03/02/2017	2,379.5000	Closing Sale	13,688	13,688			0010	50
ESH7	12	600	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	CME SNZ20JLFK8MNNCL00F39	02/07/2017	2,288.2500	03/09/2017	2,364.1000	Closing Sale	45,510	45,510			0010	50
ESH7	14	700	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	CME SNZ20JLFK8MNNCL00F39	02/14/2017	2,335.2500	03/09/2017	2,364.1000	Closing Sale	20,195	20,195			0010	50
ESH7	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	CME SNZ20JLFK8MNNCL00F39	02/16/2017	2,346.2500	03/09/2017	2,364.1000	Closing Sale	2,678	2,678			0010	50
ESH7	12	600	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	CME SNZ20JLFK8MNNCL00F39	02/21/2017	2,361.2500	03/09/2017	2,364.1000	Closing Sale	1,710	1,710			0010	50
ESH7	10	500	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	CME SNZ20JLFK8MNNCL00F39	02/22/2017	2,360.5000	03/09/2017	2,364.1000	Closing Sale	1,800	1,800			0010	50
ESH7	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	CME SNZ20JLFK8MNNCL00F39	02/23/2017	2,357.5000	03/09/2017	2,364.1000	Closing Sale	330	330			0010	50
ESH7	17	850	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/17/2017	CME SNZ20JLFK8MNNCL00F39	02/28/2017	2,362.7500	03/09/2017	2,364.1000	Closing Sale	1,148	1,148			0010	50
ESM7	8	400	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	CME SNZ20JLFK8MNNCL00F39	03/07/2017	2,363.7500	03/15/2017	2,384.2500	Closing Sale	8,200	8,200			0010	50
ESM7	9	450	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	CME SNZ20JLFK8MNNCL00F39	03/07/2017	2,364.0000	03/15/2017	2,384.2500	Closing Sale	9,113	9,113			0010	50
ESM7	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	CME SNZ20JLFK8MNNCL00F39	03/08/2017	2,360.2500	03/15/2017	2,384.2500	Closing Sale	3,600	3,600			0010	50
ESM7	17	850	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	CME SNZ20JLFK8MNNCL00F39	03/09/2017	2,361.1500	03/15/2017	2,384.2500	Closing Sale	19,635	19,635			0010	50
ESM7	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	CME SNZ20JLFK8MNNCL00F39	03/09/2017	2,361.1500	03/23/2017	2,339.2500	Closing Sale	(3,285)	(3,285)			0010	50
ESM7	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	CME SNZ20JLFK8MNNCL00F39	03/09/2017	2,361.1500	04/07/2017	2,346.7500	Closing Sale	(1,440)	(1,440)			0010	50
ESM7	7	350	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	CME SNZ20JLFK8MNNCL00F39	03/09/2017	2,361.1500	04/10/2017	2,352.5000	Closing Sale	(3,028)	(3,028)			0010	50
ESM7	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	CME SNZ20JLFK8MNNCL00F39	03/09/2017	2,361.1500	04/11/2017	2,350.0000	Closing Sale	(1,115)	(1,115)			0010	50
ESM7	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	CME SNZ20JLFK8MNNCL00F39	03/09/2017	2,361.1500	04/12/2017	2,342.0000	Closing Sale	(1,915)	(1,915)			0010	50
ESM7	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	CME SNZ20JLFK8MNNCL00F39	03/09/2017	2,361.1500	04/13/2017	2,327.2500	Closing Sale	(5,085)	(5,085)			0010	50

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESM7	13	650	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	CME SNZ20JLFK8MNNCL00F39	03/09/2017	2,361.1500	04/18/2017	2,338.2500	Closing Sale	(14,885)	(14,885)			0010	50
ESM7	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	CME SNZ20JLFK8MNNCL00F39	03/09/2017	2,361.1500	04/19/2017	2,334.0000	Closing Sale	(2,715)	(2,715)			0010	50
ESM7	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	CME SNZ20JLFK8MNNCL00F39	03/09/2017	2,361.1500	04/21/2017	2,345.7500	Closing Sale	(1,540)	(1,540)			0010	50
ESM7	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	CME SNZ20JLFK8MNNCL00F39	03/09/2017	2,361.1500	04/27/2017	2,384.7500	Closing Sale	2,360	2,360			0010	50
ESM7	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	CME SNZ20JLFK8MNNCL00F39	03/09/2017	2,361.1500	05/01/2017	2,385.2500	Closing Sale	1,205	1,205			0010	50
ESM7	6	300	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	CME SNZ20JLFK8MNNCL00F39	03/09/2017	2,361.1500	05/09/2017	2,392.7500	Closing Sale	9,480	9,480			0010	50
ESM7	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	CME SNZ20JLFK8MNNCL00F39	03/09/2017	2,361.1500	05/12/2017	2,388.0000	Closing Sale	2,685	2,685			0010	50
ESM7	4	200	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	CME SNZ20JLFK8MNNCL00F39	03/09/2017	2,361.1500	05/16/2017	2,398.5000	Closing Sale	7,470	7,470			0010	50
ESM7	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	CME SNZ20JLFK8MNNCL00F39	03/09/2017	2,361.5000	05/17/2017	2,358.7500	Closing Sale	(138)	(138)			0010	50
ESM7	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	CME SNZ20JLFK8MNNCL00F39	03/09/2017	2,361.1500	05/17/2017	2,358.7500	Closing Sale	(120)	(120)			0010	50
ESM7	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	CME SNZ20JLFK8MNNCL00F39	03/13/2017	2,371.5000	05/17/2017	2,358.7500	Closing Sale	(1,913)	(1,913)			0010	50
ESM7	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	CME SNZ20JLFK8MNNCL00F39	03/14/2017	2,362.0000	05/17/2017	2,358.7500	Closing Sale	(488)	(488)			0010	50
ESM7	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	CME SNZ20JLFK8MNNCL00F39	03/14/2017	2,362.0000	05/24/2017	2,402.2500	Closing Sale	4,025	4,025			0010	50
ESM7	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	CME SNZ20JLFK8MNNCL00F39	03/14/2017	2,362.0000	05/31/2017	2,411.5000	Closing Sale	7,425	7,425			0010	50
ESM7	12	600	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	CME SNZ20JLFK8MNNCL00F39	03/14/2017	2,362.0000	06/08/2017	2,431.9000	Closing Sale	41,940	41,940			0010	50
ESM7	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	CME SNZ20JLFK8MNNCL00F39	03/21/2017	2,339.5000	06/08/2017	2,431.9000	Closing Sale	13,860	13,860			0010	50
ESM7	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	CME SNZ20JLFK8MNNCL00F39	03/22/2017	2,344.7500	06/08/2017	2,431.9000	Closing Sale	13,073	13,073			0010	50
ESM7	11	550	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	CME SNZ20JLFK8MNNCL00F39	03/28/2017	2,354.0000	06/08/2017	2,431.9000	Closing Sale	42,845	42,845			0010	50
ESM7	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	CME SNZ20JLFK8MNNCL00F39	03/29/2017	2,357.5000	06/08/2017	2,431.9000	Closing Sale	7,440	7,440			0010	50
ESM7	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	CME SNZ20JLFK8MNNCL00F39	03/31/2017	2,358.7500	06/08/2017	2,431.9000	Closing Sale	10,973	10,973			0010	50
ESM7	11	550	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	CME SNZ20JLFK8MNNCL00F39	04/07/2017	2,353.0000	06/08/2017	2,431.9000	Closing Sale	43,395	43,395			0010	50
ESM7	8	400	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	CME SNZ20JLFK8MNNCL00F39	04/17/2017	2,345.0000	06/08/2017	2,431.9000	Closing Sale	34,760	34,760			0010	50
ESM7	4	200	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	CME SNZ20JLFK8MNNCL00F39	04/20/2017	2,353.0000	06/08/2017	2,431.9000	Closing Sale	15,780	15,780			0010	50
ESM7	4	200	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	CME SNZ20JLFK8MNNCL00F39	04/24/2017	2,370.0000	06/08/2017	2,431.9000	Closing Sale	12,380	12,380			0010	50
ESM7	5	250	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	CME SNZ20JLFK8MNNCL00F39	04/25/2017	2,384.0000	06/08/2017	2,431.9000	Closing Sale	11,975	11,975			0010	50
ESM7	6	300	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	CME SNZ20JLFK8MNNCL00F39	04/28/2017	2,381.7500	06/08/2017	2,431.9000	Closing Sale	15,045	15,045			0010	50
ESM7	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	CME SNZ20JLFK8MNNCL00F39	05/05/2017	2,396.2500	06/08/2017	2,431.9000	Closing Sale	3,565	3,565			0010	50
ESM7	4	200	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	CME SNZ20JLFK8MNNCL00F39	05/15/2017	2,400.0000	06/08/2017	2,431.9000	Closing Sale	6,380	6,380			0010	50
ESM7	8	400	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	CME SNZ20JLFK8MNNCL00F39	05/22/2017	2,392.7500	06/08/2017	2,431.9000	Closing Sale	15,660	15,660			0010	50
ESM7	5	250	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	CME SNZ20JLFK8MNNCL00F39	05/24/2017	2,402.2500	06/08/2017	2,431.9000	Closing Sale	7,413	7,413			0010	50

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESM7	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	CME SNZ20JLFK8MNNCL00F39	05/25/2017	2,413.5000	06/08/2017	2,431.9000	Closing Sale	2,760	2,760			0010	50
ESM7	6	300	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	CME SNZ20JLFK8MNNCL00F39	05/30/2017	2,411.5000	06/08/2017	2,431.9000	Closing Sale	6,120	6,120			0010	50
ESM7	7	350	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	06/16/2017	CME SNZ20JLFK8MNNCL00F39	06/07/2017	2,432.5000	06/08/2017	2,431.9000	Closing Sale	(210)	(210)			0010	50
ESU7	5	250	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	CME SNZ20JLFK8MNNCL00F39	06/08/2017	2,429.6500	06/08/2017	2,430.0000	Closing Sale	88	88			0010	50
ESU7	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	CME SNZ20JLFK8MNNCL00F39	06/08/2017	2,429.6500	06/15/2017	2,430.7500	Closing Sale	110	110			0010	50
ESU7	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	CME SNZ20JLFK8MNNCL00F39	06/08/2017	2,429.6500	06/22/2017	2,431.2500	Closing Sale	160	160			0010	50
ESU7	7	350	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	CME SNZ20JLFK8MNNCL00F39	06/08/2017	2,429.6500	07/10/2017	2,426.0000	Closing Sale	(1,278)	(1,278)			0010	50
ESU7	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	CME SNZ20JLFK8MNNCL00F39	06/08/2017	2,429.6500	08/04/2017	2,473.5000	Closing Sale	4,385	4,385			0010	50
ESU7	49	2,450	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	CME SNZ20JLFK8MNNCL00F39	06/08/2017	2,429.6500	08/04/2017	2,472.7500	Closing Sale	105,595	105,595			0010	50
ESU7	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	CME SNZ20JLFK8MNNCL00F39	06/08/2017	2,429.6500	08/08/2017	2,472.2500	Closing Sale	6,390	6,390			0010	50
ESU7	11	550	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	CME SNZ20JLFK8MNNCL00F39	06/08/2017	2,429.6500	08/08/2017	2,482.2500	Closing Sale	28,930	28,930			0010	50
ESU7	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	CME SNZ20JLFK8MNNCL00F39	06/08/2017	2,429.6500	08/09/2017	2,470.7500	Closing Sale	6,165	6,165			0010	50
ESU7	8	400	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	CME SNZ20JLFK8MNNCL00F39	06/08/2017	2,429.6500	08/10/2017	2,434.5000	Closing Sale	1,940	1,940			0010	50
ESU7	14	700	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	CME SNZ20JLFK8MNNCL00F39	06/08/2017	2,429.6500	08/15/2017	2,464.0000	Closing Sale	24,045	24,045			0010	50
ESU7	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	CME SNZ20JLFK8MNNCL00F39	06/08/2017	2,429.6500	08/17/2017	2,430.0000	Closing Sale	18	18			0010	50
ESU7	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	CME SNZ20JLFK8MNNCL00F39	06/13/2017	2,438.0000	08/17/2017	2,430.0000	Closing Sale	(800)	(800)			0010	50
ESU7	6	300	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	CME SNZ20JLFK8MNNCL00F39	06/14/2017	2,435.2500	08/17/2017	2,430.0000	Closing Sale	(1,575)	(1,575)			0010	50
ESU7	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	CME SNZ20JLFK8MNNCL00F39	06/14/2017	2,435.2500	09/01/2017	2,478.0000	Closing Sale	6,413	6,413			0010	50
ESU7	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	CME SNZ20JLFK8MNNCL00F39	06/19/2017	2,448.0000	09/01/2017	2,478.0000	Closing Sale	1,500	1,500			0010	50
ESU7	4	200	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	CME SNZ20JLFK8MNNCL00F39	06/19/2017	2,448.0000	09/07/2017	2,465.5000	Closing Sale	3,500	3,500			0010	50
ESU7	7	350	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	CME SNZ20JLFK8MNNCL00F39	06/21/2017	2,433.2500	09/07/2017	2,465.5000	Closing Sale	11,288	11,288			0010	50
ESU7	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	CME SNZ20JLFK8MNNCL00F39	06/23/2017	2,435.5000	09/07/2017	2,465.5000	Closing Sale	3,000	3,000			0010	50
ESU7	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	CME SNZ20JLFK8MNNCL00F39	06/26/2017	2,435.7500	09/07/2017	2,465.5000	Closing Sale	2,975	2,975			0010	50
ESU7	9	450	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	CME SNZ20JLFK8MNNCL00F39	06/28/2017	2,438.7500	09/07/2017	2,465.5000	Closing Sale	12,038	12,038			0010	50
ESU7	13	650	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	CME SNZ20JLFK8MNNCL00F39	06/29/2017	2,417.2500	09/07/2017	2,465.5000	Closing Sale	31,363	31,363			0010	50
ESU7	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	CME SNZ20JLFK8MNNCL00F39	06/30/2017	2,421.0000	09/07/2017	2,465.5000	Closing Sale	2,225	2,225			0010	50
ESU7	12	600	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	CME SNZ20JLFK8MNNCL00F39	07/07/2017	2,422.2500	09/07/2017	2,465.5000	Closing Sale	25,950	25,950			0010	50
ESU7	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	CME SNZ20JLFK8MNNCL00F39	07/12/2017	2,440.2500	09/07/2017	2,465.5000	Closing Sale	3,788	3,788			0010	50
ESU7	7	350	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	CME SNZ20JLFK8MNNCL00F39	07/14/2017	2,455.5000	09/07/2017	2,465.5000	Closing Sale	3,500	3,500			0010	50
ESU7	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	CME SNZ20JLFK8MNNCL00F39	07/17/2017	2,458.5000	09/07/2017	2,465.5000	Closing Sale	1,050	1,050			0010	50

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESU7	7	350	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	CME SNZ20JLFK8MNNCL00F39	07/21/2017	2,469.2500	09/07/2017	2,465.5000	Closing Sale	(1,313)	(1,313)			0010	50
ESU7	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	CME SNZ20JLFK8MNNCL00F39	07/27/2017	2,471.5000	09/07/2017	2,465.5000	Closing Sale	(600)	(600)			0010	50
ESU7	14	700	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	CME SNZ20JLFK8MNNCL00F39	07/28/2017	2,469.5000	09/07/2017	2,465.5000	Closing Sale	(2,800)	(2,800)			0010	50
ESU7	5	250	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	CME SNZ20JLFK8MNNCL00F39	07/31/2017	2,468.7500	09/07/2017	2,465.5000	Closing Sale	(813)	(813)			0010	50
ESU7	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	CME SNZ20JLFK8MNNCL00F39	08/02/2017	2,474.0000	09/07/2017	2,465.5000	Closing Sale	(850)	(850)			0010	50
ESU7	16	800	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	CME SNZ20JLFK8MNNCL00F39	08/07/2017	2,478.0000	09/07/2017	2,465.5000	Closing Sale	(10,000)	(10,000)			0010	50
ESU7	10	500	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	CME SNZ20JLFK8MNNCL00F39	08/14/2017	2,463.5000	09/07/2017	2,465.5000	Closing Sale	1,000	1,000			0010	50
ESU7	14	700	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	CME SNZ20JLFK8MNNCL00F39	08/15/2017	2,463.7500	09/07/2017	2,465.5000	Closing Sale	1,225	1,225			0010	50
ESU7	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	CME SNZ20JLFK8MNNCL00F39	08/18/2017	2,426.0000	09/07/2017	2,465.5000	Closing Sale	1,975	1,975			0010	50
ESU7	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	CME SNZ20JLFK8MNNCL00F39	08/18/2017	2,432.0000	09/07/2017	2,465.5000	Closing Sale	5,025	5,025			0010	50
ESU7	10	500	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	CME SNZ20JLFK8MNNCL00F39	08/21/2017	2,427.0000	09/07/2017	2,465.5000	Closing Sale	19,250	19,250			0010	50
ESU7	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	CME SNZ20JLFK8MNNCL00F39	08/22/2017	2,450.5000	09/07/2017	2,465.5000	Closing Sale	2,250	2,250			0010	50
ESU7	14	700	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	09/15/2017	CME SNZ20JLFK8MNNCL00F39	08/28/2017	2,443.5000	09/07/2017	2,465.5000	Closing Sale	15,400	15,400			0010	50
ESZ7	9	450	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	09/07/2017	2,463.7500	09/08/2017	2,459.7500	Closing Sale	(1,800)	(1,800)			0010	50
ESZ7	22	1,100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	09/07/2017	2,463.7500	09/08/2017	2,462.2500	Closing Sale	(1,650)	(1,650)			0010	50
ESZ7	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	09/07/2017	2,463.7500	09/11/2017	2,485.5000	Closing Sale	1,088	1,088			0010	50
ESZ7	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	09/07/2017	2,463.7500	09/22/2017	2,499.2500	Closing Sale	5,325	5,325			0010	50
ESZ7	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	09/07/2017	2,463.7500	09/29/2017	2,515.2500	Closing Sale	7,725	7,725			0010	50
ESZ7	30	1,500	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	09/07/2017	2,463.7500	09/29/2017	2,514.2500	Closing Sale	75,750	75,750			0010	50
ESZ7	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	09/07/2017	2,463.7500	10/03/2017	2,532.0000	Closing Sale	10,238	10,238			0010	50
ESZ7	4	200	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	09/07/2017	2,463.7500	10/05/2017	2,549.5000	Closing Sale	17,150	17,150			0010	50
ESZ7	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	09/07/2017	2,463.7500	10/11/2017	2,553.0000	Closing Sale	13,388	13,388			0010	50
ESZ7	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	09/07/2017	2,463.7500	10/24/2017	2,567.2500	Closing Sale	10,350	10,350			0010	50
ESZ7	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	09/07/2017	2,463.7500	10/25/2017	2,554.0000	Closing Sale	13,538	13,538			0010	50
ESZ7	6	300	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	09/07/2017	2,463.7500	10/25/2017	2,548.7500	Closing Sale	25,500	25,500			0010	50
ESZ7	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	09/07/2017	2,463.7500	10/27/2017	2,567.2500	Closing Sale	10,350	10,350			0010	50
ESZ7	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	09/07/2017	2,463.7500	10/27/2017	2,570.5000	Closing Sale	10,675	10,675			0010	50
ESZ7	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	09/07/2017	2,463.7500	10/27/2017	2,577.0000	Closing Sale	11,325	11,325			0010	50
ESZ7	27	1,350	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	09/07/2017	2,463.7500	10/31/2017	2,574.5000	Closing Sale	149,494	149,494			0010	50
ESZ7	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	09/07/2017	2,463.7500	11/01/2017	2,581.0000	Closing Sale	17,588	17,588			0010	50

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESZ7	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	09/07/2017	2,463.7500	11/02/2017	2,573.5000	Closing Sale	10,975	10,975			0010	50
ESZ7	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	09/07/2017	2,463.7500	11/02/2017	2,578.0000	Closing Sale	11,425	11,425			0010	50
ESZ7	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	09/07/2017	2,463.7500	11/03/2017	2,585.0000	Closing Sale	12,125	12,125			0010	50
ESZ7	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	09/07/2017	2,463.7500	11/06/2017	2,587.2500	Closing Sale	18,525	18,525			0010	50
ESZ7	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	09/07/2017	2,463.7500	11/08/2017	2,586.0000	Closing Sale	6,113	6,113			0010	50
ESZ7	5	250	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	09/07/2017	2,463.7500	11/08/2017	2,591.5000	Closing Sale	31,938	31,938			0010	50
ESZ7	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	09/07/2017	2,463.7500	11/09/2017	2,580.2500	Closing Sale	17,475	17,475			0010	50
ESZ7	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	09/07/2017	2,463.7500	11/13/2017	2,582.0000	Closing Sale	11,825	11,825			0010	50
ESZ7	5	250	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	09/07/2017	2,463.7500	11/16/2017	2,586.7500	Closing Sale	30,750	30,750			0010	50
ESZ7	10	500	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	09/07/2017	2,463.7500	11/30/2017	2,648.7500	Closing Sale	92,500	92,500			0010	50
ESZ7	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	09/07/2017	2,463.5000	12/01/2017	2,643.0000	Closing Sale	17,950	17,950			0010	50
ESZ7	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	09/07/2017	2,463.5000	12/01/2017	2,643.0000	Closing Sale	26,925	26,925			0010	50
ESZ7	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	09/07/2017	2,463.5000	12/01/2017	2,624.0000	Closing Sale	8,025	8,025			0010	50
ESZ7	4	200	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	09/07/2017	2,463.7500	12/01/2017	2,624.0000	Closing Sale	32,050	32,050			0010	50
ESZ7	21	1,050	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	09/07/2017	2,463.5000	12/08/2017	2,639.5000	Closing Sale	184,800	184,800			0010	50
ESZ7	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	09/14/2017	2,493.7500	12/08/2017	2,639.5000	Closing Sale	21,863	21,863			0010	50
ESZ7	12	600	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	09/14/2017	2,493.7500	12/08/2017	2,639.5000	Closing Sale	87,450	87,450			0010	50
ESZ7	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	09/15/2017	2,497.0000	12/08/2017	2,639.5000	Closing Sale	21,375	21,375			0010	50
ESZ7	4	200	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	09/19/2017	2,504.7500	12/08/2017	2,639.5000	Closing Sale	26,950	26,950			0010	50
ESZ7	13	650	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	09/21/2017	2,499.7500	12/08/2017	2,639.5000	Closing Sale	90,838	90,838			0010	50
ESZ7	13	650	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	09/28/2017	2,506.7500	12/08/2017	2,639.5000	Closing Sale	86,288	86,288			0010	50
ESZ7	11	550	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	10/09/2017	2,543.5000	12/08/2017	2,639.5000	Closing Sale	52,800	52,800			0010	50
ESZ7	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	10/12/2017	2,549.0000	12/08/2017	2,639.5000	Closing Sale	13,575	13,575			0010	50
ESZ7	4	200	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	10/16/2017	2,555.7500	12/08/2017	2,639.5000	Closing Sale	16,750	16,750			0010	50
ESZ7	10	500	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	10/23/2017	2,564.2500	12/08/2017	2,639.5000	Closing Sale	37,625	37,625			0010	50
ESZ7	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	10/25/2017	2,548.7500	12/08/2017	2,639.5000	Closing Sale	13,613	13,613			0010	50
ESZ7	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	10/25/2017	2,554.0000	12/08/2017	2,639.5000	Closing Sale	12,825	12,825			0010	50
ESZ7	6	300	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	10/25/2017	2,544.2500	12/08/2017	2,639.5000	Closing Sale	28,575	28,575			0010	50
ESZ7	8	400	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	10/30/2017	2,569.2500	12/08/2017	2,639.5000	Closing Sale	28,100	28,100			0010	50
ESZ7	5	250	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	11/02/2017	2,567.7500	12/08/2017	2,639.5000	Closing Sale	17,938	17,938			0010	50

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESZ7	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	11/06/2017	2,587.2500	12/08/2017	2,639.5000	Closing Sale	7,838	7,838			0010	50
ESZ7	9	450	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	11/07/2017	2,586.5000	12/08/2017	2,639.5000	Closing Sale	23,850	23,850			0010	50
ESZ7	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	11/09/2017	2,572.5000	12/08/2017	2,639.5000	Closing Sale	10,050	10,050			0010	50
ESZ7	3	150	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	11/09/2017	2,580.0000	12/08/2017	2,639.5000	Closing Sale	8,925	8,925			0010	50
ESZ7	7	350	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	11/14/2017	2,577.5000	12/08/2017	2,639.5000	Closing Sale	21,700	21,700			0010	50
ESZ7	5	250	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	11/15/2017	2,559.0000	12/08/2017	2,639.5000	Closing Sale	20,125	20,125			0010	50
ESZ7	2	100	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	11/17/2017	2,579.5000	12/08/2017	2,639.5000	Closing Sale	6,000	6,000			0010	50
ESZ7	5	250	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	11/21/2017	2,597.2500	12/08/2017	2,639.5000	Closing Sale	10,563	10,563			0010	50
ESZ7	4	200	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	11/22/2017	2,596.0000	12/08/2017	2,639.5000	Closing Sale	8,700	8,700			0010	50
ESZ7	10	500	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	12/01/2017	2,622.2500	12/08/2017	2,639.5000	Closing Sale	8,625	8,625			0010	50
ESZ7	5	250	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	12/06/2017	2,628.0000	12/08/2017	2,639.5000	Closing Sale	2,875	2,875			0010	50
ESZ7	1	50	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	12/29/2017	CME SNZ20JLFK8MNNCL00F39	11/30/2017	2,647.5000	12/08/2017	2,648.5000	Closing Sale	50	50			0010	50
ESH8	7	924,088	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/16/2018	CME SNZ20JLFK8MNNCL00F39	12/07/2017	2,640.2500	12/08/2017	2,653.0000	Closing Sale	4,463	4,463			0010	50
ESH8	5	660,550	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/16/2018	CME SNZ20JLFK8MNNCL00F39	12/08/2017	2,642.2000	12/08/2017	2,653.0000	Closing Sale	2,700	2,700			0010	50
ESH8	4	528,440	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/16/2018	CME SNZ20JLFK8MNNCL00F39	12/08/2017	2,642.2000	12/11/2017	2,663.2500	Closing Sale	4,210	4,210			0010	50
ESH8	2	264,220	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/16/2018	CME SNZ20JLFK8MNNCL00F39	12/08/2017	2,642.2000	12/12/2017	2,668.0000	Closing Sale	2,580	2,580			0010	50
ESH8	20	2,642,200	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/16/2018	CME SNZ20JLFK8MNNCL00F39	12/08/2017	2,642.2000	12/15/2017	2,679.2500	Closing Sale	37,050	37,050			0010	50
ESH8	6	792,660	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/16/2018	CME SNZ20JLFK8MNNCL00F39	12/08/2017	2,642.2000	12/18/2017	2,695.0000	Closing Sale	15,840	15,840			0010	50
ESH8	50	6,605,500	S&P 500 E-MINI FUTURES	Equity Indexed Annuities	EXH 5	Equity/Index	03/16/2018	CME SNZ20JLFK8MNNCL00F39	12/08/2017	2,642.2000	12/27/2017	2,683.0000	Closing Sale	102,000	102,000			0010	50
1289999. Subtotal - Long Futures - Hedging Other														3,460,242	3,460,242			XXX	XXX
1329999. Subtotal - Long Futures														3,460,242	3,460,242			XXX	XXX
GIQ7	1	95,975	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	08/15/2017	CME SNZ20JLFK8MNNCL00F39	08/02/2017	383.9000	08/08/2017	383.6000	Closing Purchase	75	75			0010	250
GIQ7	1	95,975	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	08/15/2017	CME SNZ20JLFK8MNNCL00F39	08/02/2017	383.9000	08/08/2017	384.5500	Closing Purchase	(163)	(163)			0010	250
GIU7	1	96,400	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	09/18/2017	CME SNZ20JLFK8MNNCL00F39	08/08/2017	385.6000	08/14/2017	379.8500	Closing Purchase	1,438	1,438			0010	250
GIZ7	1	105,713	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	12/15/2017	CME SNZ20JLFK8MNNCL00F39	12/04/2017	422.8500	12/07/2017	416.5000	Closing Purchase	1,588	1,588			0010	250
GIZ7	1	105,650	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	12/15/2017	CME SNZ20JLFK8MNNCL00F39	12/05/2017	422.6000	12/08/2017	416.4000	Closing Purchase	1,550	1,550			0010	250
GIF8	1	104,163	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	01/17/2018	CME SNZ20JLFK8MNNCL00F39	12/08/2017	416.6500	12/21/2017	427.4000	Closing Purchase	(2,688)	(2,688)			0010	250
GIF8	1	104,875	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	01/17/2018	CME SNZ20JLFK8MNNCL00F39	12/08/2017	419.5000	12/21/2017	427.4000	Closing Purchase	(1,975)	(1,975)			0010	250
RVBH	2	111,000	RUSSELL 1000 VALU	Equity Index Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	12/12/2016	1,110.0000	01/03/2017	1,104.5000	Closing Purchase	550	550			0010	50
RVBH	4	222,000	RUSSELL 1000 VALU	Equity Index Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	12/12/2016	1,110.0000	01/03/2017	1,102.6000	Closing Purchase	1,480	1,480			0010	50

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
RVBH	4	222,000	RUSSELL 1000 VALU	Equity Index Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	12/12/2016	1,110.0000	01/03/2017	1,104.0000	Closing Purchase	1,200	1,200			0010	50
RVBH	4	222,000	RUSSELL 1000 VALU	Equity Index Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	12/12/2016	1,110.0000	01/03/2017	1,104.4000	Closing Purchase	1,120	1,120			0010	50
RVBH	5	277,500	RUSSELL 1000 VALU	Equity Index Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	12/12/2016	1,110.0000	01/03/2017	1,102.6000	Closing Purchase	1,850	1,850			0010	50
RVBH	5	277,500	RUSSELL 1000 VALU	Equity Index Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	12/12/2016	1,110.0000	01/03/2017	1,103.3000	Closing Purchase	1,675	1,675			0010	50
RVBH	5	277,500	RUSSELL 1000 VALU	Equity Index Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	12/12/2016	1,110.0000	01/03/2017	1,103.5000	Closing Purchase	1,625	1,625			0010	50
RVBH	5	277,500	RUSSELL 1000 VALU	Equity Index Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	12/12/2016	1,110.0000	01/03/2017	1,103.6000	Closing Purchase	1,600	1,600			0010	50
RVBH	5	277,500	RUSSELL 1000 VALU	Equity Index Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	12/12/2016	1,110.0000	01/03/2017	1,103.6000	Closing Purchase	1,600	1,600			0010	50
RVBH	10	555,000	RUSSELL 1000 VALU	Equity Index Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	12/12/2016	1,110.0000	01/03/2017	1,104.1000	Closing Purchase	2,937	2,937			0010	50
RVBH	6	333,000	RUSSELL 1000 VALU	Equity Index Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	12/12/2016	1,110.0000	01/03/2017	1,102.7000	Closing Purchase	2,190	2,190			0010	50
RVBH	6	333,000	RUSSELL 1000 VALU	Equity Index Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	12/12/2016	1,110.0000	01/03/2017	1,103.5000	Closing Purchase	1,950	1,950			0010	50
RVBH	6	333,000	RUSSELL 1000 VALU	Equity Index Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	12/12/2016	1,110.0000	01/03/2017	1,103.5000	Closing Purchase	1,950	1,950			0010	50
RVBH	7	388,500	RUSSELL 1000 VALU	Equity Index Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	12/12/2016	1,110.0000	01/03/2017	1,102.5000	Closing Purchase	2,625	2,625			0010	50
RVBH	10	555,000	RUSSELL 1000 VALU	Equity Index Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	12/12/2016	1,110.0000	01/03/2017	1,102.0000	Closing Purchase	4,000	4,000			0010	50
RVBH	10	555,000	RUSSELL 1000 VALU	Equity Index Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	12/12/2016	1,110.0000	01/03/2017	1,102.2000	Closing Purchase	3,900	3,900			0010	50
RVBH	10	555,000	RUSSELL 1000 VALU	Equity Index Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	12/12/2016	1,110.0000	01/03/2017	1,102.2000	Closing Purchase	3,900	3,900			0010	50
RVBH	10	555,000	RUSSELL 1000 VALU	Equity Index Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	12/12/2016	1,110.0000	01/03/2017	1,104.1000	Closing Purchase	2,937	2,937			0010	50
RVBH	10	555,000	RUSSELL 1000 VALU	Equity Index Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	12/12/2016	1,110.0000	01/03/2017	1,103.6000	Closing Purchase	3,187	3,187			0010	50
RVBH	10	555,000	RUSSELL 1000 VALU	Equity Index Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	12/12/2016	1,110.0000	01/03/2017	1,103.5000	Closing Purchase	3,237	3,237			0010	50
RVBH	10	555,000	RUSSELL 1000 VALU	Equity Index Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	12/12/2016	1,110.0000	01/03/2017	1,103.5000	Closing Purchase	3,237	3,237			0010	50
RVBH	10	555,000	RUSSELL 1000 VALU	Equity Index Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	12/12/2016	1,110.0000	01/03/2017	1,102.7000	Closing Purchase	3,637	3,637			0010	50
RVBH	8	444,000	RUSSELL 1000 VALU	Equity Index Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	12/12/2016	1,110.0000	01/03/2017	1,102.3000	Closing Purchase	3,070	3,070			0010	50
RVBH	2	110,450	RUSSELL 1000 VALU	Equity Index Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	01/03/2017	1,104.5000	01/03/2017	1,102.3000	Closing Purchase	215	215			0010	50
RVBH	10	555,000	RUSSELL 1000 VALU	Equity Index Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	12/12/2016	1,110.0000	01/03/2017	1,103.8000	Closing Purchase	3,087	3,087			0010	50
RVBH	10	555,000	RUSSELL 1000 VALU	Equity Index Annuities	EXH 5	Equity/Index	03/17/2017	NYF 5493004R83R1LVX2IL36	12/12/2016	1,110.0000	01/03/2017	1,102.8000	Closing Purchase	3,587	3,587			0010	50
GIZ7	2	215,100	GOLDMAN SACHS IDX	Equity Index Annuities	EXH 5	Equity/Index	12/15/2017	CME SNZ20JLFK8MNNCL00F39	12/01/2017	430.2000	12/06/2017	416.1500	Closing Purchase	7,025	7,025			0010	250
1349999. Subtotal - Short Futures - Hedging Other														69,196	69,196			XXX	XXX
1389999. Subtotal - Short Futures														69,196	69,196			XXX	XXX
1399999. Subtotal - Hedging Effective																		XXX	XXX
1409999. Subtotal - Hedging Other														3,529,438	3,529,438			XXX	XXX
1419999. Subtotal - Replication																		XXX	XXX
1429999. Subtotal - Income Generation																		XXX	XXX
1439999. Subtotal - Other																		XXX	XXX
1449999 - Totals														3,529,438	3,529,438			XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0010	Provide an economic hedge on the market risk inherent in the fixed index annuity where the customer is guaranteed a minimum return based on an index.

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	2,564,326	(16,427)	2,564,326	171,375	(16,427)	171,375	718,200	718,200
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Y	Y	30,540,000	30,228,921			30,228,921			30	
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y	28,960,000	31,639,140	(1,263,314)	1,415,826	31,639,140	(1,263,314)	1,415,826		
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Y	Y	14,270,000	16,595,948		2,325,948	13,211,910			1,083,459	1,083,459
CITIBANK	E57ODZWZ7FF32TWEFA76	Y	Y	32,900,000	34,550,886		1,650,886	34,550,886		1,650,886		
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	Y	Y	67,340,000	68,542,134		1,202,134	63,217,850			3,478,998	3,478,998
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y	22,410,000	22,668,943		258,943	21,330,399			673,944	673,944
JPMORGAN CHASE BANK NA	7H6GLXDRUGQFU57RNE97	Y	Y	43,750,000	46,888,779	(3,126,064)	12,715	46,100,883	(4,242,236)		1,774,458	1,774,458
MORGAN STANLEY & CO	4PQUHN3JPFGFNF3BB653	Y	Y	6,100,000	1,673,764			1,673,764				
Morgan Stanley Capital Services LLC	I7331LVCZKQKX5T7XV54	Y	Y	1,304,886	1,467,300	(517,500)		1,472,267	(659,265)		234,361	
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Y	Y	52,170,000	51,883,534	(739,052)		51,882,023	(968,845)		583,630	
UBS AG	BFM8T61CT2L10CEMIK50	Y	Y	940,000	703,039			703,038			15	
0299999. Total NAIC 1 Designation				300,684,886	306,842,388	(5,645,930)	6,866,452	296,011,081	(7,133,660)	3,066,712	7,828,895	7,010,859
SUNTRUST BANK	IYDOJBGJWIY9T8XKCSX06	Y	Y	43,400,000	42,663,244			42,663,244				
0399999. Total NAIC 2 Designation				43,400,000	42,663,244			42,663,244				
0899999. Aggregate Sum of Central Clearinghouses								33,513	(20,224,103)		10,446,355	10,446,355
0999999 - Gross Totals				344,084,886	352,069,958	(5,662,357)	9,430,778	338,879,213	(27,374,190)	3,238,087	18,993,450	18,175,414
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					352,069,958	(5,662,357)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Credit Suisse Securities (USA) LLC 1V8Y6QCX6YMJ2OELI146	Cash			2,392,951	2,392,951	2,392,951		IV
Credit Suisse Securities (USA) LLC 1V8Y6QCX6YMJ2OELI146	Treasury	912828-TY-6	1 5/8% Due 11/15/2022	33,402,059	34,275,000	33,856,528	11/15/2022	V
0199999 - Total				35,795,010	36,667,951	36,249,479	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)
JPMorgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	Cash			43,750,000	43,750,000	XXX		V
Morgan Stanley Capital Serivces LLC I7331LVCZKQKX5T7XV54	Cash			1,304,886	1,304,886	XXX		V
Morgan Stanley & Co. International 4PQUHN3JPFGFNF3BB653	Cash			6,100,000	6,100,000	XXX		V
Credit Suiss International E58DKGMJYYYJLN8C3868	Cash			67,340,000	67,340,000	XXX		V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Cash			14,270,000	14,270,000	XXX		V
Goldman Sachs International W22LROWP2IHZNBB6K528	Cash			22,410,000	22,410,000	XXX		V
Royal Bank Of Canada ES7IP3U3RHIGC71XBU11	Cash			52,170,000	52,170,000	XXX		V
Barclays Bank PLC G5GSEF7VJP5I70UK5573	Cash			28,960,000	28,960,000	XXX		V
CITIBANK E57ODZWZ7FF32TWEFA76	Cash			32,900,000	32,900,000	XXX		V
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Cash			30,540,000	30,540,000	XXX		V
SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	Cash			43,400,000	43,400,000	XXX		V
UBS BFM8T61CT2L1QCEMIK50	Cash			940,000	940,000	XXX		V
0299999 - Total				344,084,886	344,084,886	XXX	XXX	XXX

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Bank of America	Covina, CA					5,582,186	XXX
Bank of America	Covina, CA					180,000	XXX
JPMorgan	New York, NY					305,074,075	XXX
US Bank	Seattle, WA					29,306	XXX
Wells Fargo	Seattle, WA					1,483,106	XXX
UMB Bank	Kansas City, MO					(205,370)	XXX
Bank of New York Mellon	New York, NY					117,232	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			312,260,536	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			312,260,536	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			312,260,536	XXX

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

1. January	399,142,927	4. April	364,938,802	7. July	348,035,839	10. October	327,291,841
2. February	394,396,482	5. May	353,908,011	8. August	363,511,887	11. November	301,930,803
3. March	418,643,923	6. June	321,836,189	9. September	367,002,469	12. December	312,260,535

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds								
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
7799999. Total - Issuer Obligations								
7899999. Total - Residential Mortgage-Backed Securities								
7999999. Total - Commercial Mortgage-Backed Securities								
8099999. Total - Other Loan-Backed and Structured Securities								
8199999. Total - SVO Identified Funds								
8399999. Total Bonds								
723755-10-4	Pioneer Cash Reserves Fund A		12/31/2017		XXX	1,721		5
8699999. Subtotal - All Other Money Market Mutual Funds						1,721		5
8899999 - Total Cash Equivalents						1,721		5

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	Life Insurance			109,114	110,352
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	Life Insurance			37,776	37,776
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA	0	Life Insurance	28,031,080,181	29,274,023,028		
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	Life Insurance			247,176	238,605
33. New York NY						
34. North Carolina NC	B	Life Insurance			440,512	426,139
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	Life Insurance			52,824	63,395
48. Washington WA	B	Life Insurance			4,969,111	5,018,782
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR	B	Life Insurance			1,011,108	979,435
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	28,031,080,181	29,274,023,028	6,867,621	6,874,484
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

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